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CITY AND COUNTY OF SAN FRANCISCO



January 1, 2000

The Honorable Frank J. Soto, Mayor
 Mayor of San Francisco
 City Hall
 San Francisco, California 94102

SAN FRANCISCO OFFICE OF THE TREASURER

San Francisco Office of the Treasurer

This report contains information regarding the investment performance of the City of San Francisco's investment portfolio for the year 2000. The report is intended to provide information to the public regarding the investment performance of the City's investment portfolio.

INVESTMENT REPORTS

Investment Report

2000 Investment Report

January 1, 2000

2000

This report contains information regarding the investment performance of the City of San Francisco's investment portfolio for the year 2000.

The report is intended to provide information to the public regarding the investment performance of the City's investment portfolio. The report is intended to provide information to the public regarding the investment performance of the City's investment portfolio.

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1. Information regarding the investment performance of the City's investment portfolio for the year 2000.
2. Information regarding the investment performance of the City's investment portfolio for the year 2000.
3. Information regarding the investment performance of the City's investment portfolio for the year 2000.
4. Information regarding the investment performance of the City's investment portfolio for the year 2000.
5. Information regarding the investment performance of the City's investment portfolio for the year 2000.

San Francisco Office of the Treasurer

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SAN FRANCISCO OFFICE OF THE TREASURER

INVESTMENT REPORTS

2000

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

February 7, 2000

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past seven months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 92,545,977	Earned Interest Yield
Total Net Earnings	\$ 86,450,370	Pooled Funds 5.729%
Average Age of Portfolio	382 Days	All Funds 5.576%

Total cost of the securities on hand on January 31, 2000 was \$2,560,471,555 with a market value of \$2,534,631,432 plus fixed assets accrued earnings of \$15,364,108.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of January 31, 2000. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of January 2000, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on January 31, 2000.
4. General journal detailing purchases, sales, and interest activities during the month of January 2000.

Very truly yours,

DOCUMENTS DEPT.

AUG 29 2001

SAN FRANCISCO
PUBLIC LIBRARYSusan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., E. Navas

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

2 48543 SFPL: ECONO JRS
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CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
1/01/00 THROUGH 1/31/00

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ALL FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	14,318,199.70	.00	.00	N/A	14,318,199.70
TOTAL NET EARNINGS THIS PERIOD:	12,578,547.75	.00	.00	N/A	12,578,547.75
AVERAGE DAILY PORTFOLIO BALANCE:	2,533,423,732.96	.00	.00	N/A	2,533,423,732.96
EARNED INCOME YIELD THIS PERIOD:	5.846	.000	.000	N/A	5.846
END OF PERIOD PORTFOLIO BALANCE:	2,560,471,554.93	.00	.00	N/A	2,560,471,554.93
CURRENT AMORTIZED BOOK VALUE:	2,563,917,389.79	.00	.00	N/A	2,563,917,389.79
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.832	.000	.000	N/A	5.832
WEIGHTED AVERAGE DAYS TO MATURITY:	382	0	0	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	382	0	0	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.846

SUMMARY DESCRIPTION

		CUPN	TRDNG	BOOK	PAR		BOOK
		RATE	YIELD	PRICE	SHARES		VALUE
(Investment Type) 12 TREASURY NOTES	45.13%(C)	5.623	5.820	99.271	1,164,005,000.00	1,155,517,288.95	
(Investment Type) 41 FIMA DISCOUNT NOTES	1.80%(C)	5.585	5.672	98.460	46,771,000.00	46,050,897.07	
(Investment Type) 43 FEDERAL HOME LOAN DISC NOTES	5.03%(C)	5.534	5.648	97.983	131,491,000.00	128,838,926.63	
(Investment Type) 44 FMC DISCOUNT NOTES	7.11%(C)	5.519	5.609	98.376	185,002,000.00	181,998,037.76	
(Investment Type) 51 BANKERS ACCEPTANCE-DOMESTIC	11.15%(C)	5.618	5.757	97.588	292,655,053.64	285,595,981.95	
(Investment Type) 81 COMMERCIAL PAPER DISC	13.45%(C)	5.799	5.842	99.276	346,982,000.00	344,470,422.57	
(Investment Type) 91 NEGOTIABLE C.D.'S	16.33%(C)	5.762	5.762	100.000	418,000,000.00	418,000,000.00	
REPORT TOTALS		5.656	5.780	99.055	2,584,906,053.64	2,560,471,554.93	
ASSETS							
FIXED							

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK NAME	PRN RATE	CEN RATE	YTM TR	PAR/SHARES	BOOK	MARKET VALUE	MARKET PRICE	CURR ACGR INT	UNREALIZED LOSS
A 34213	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	59,375.00	
A 34214	T NOTE 99.1	03/31/95	03/31/00		89	100	6.7100		100,187,500.00		100,187,500.00	SUNGARD		
A 34215	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34216	T NOTE 99.1	03/31/95	03/31/00		71	100	7.1100		4,950,781.25		5,009,375.00	SUNGARD		
A 34217	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34218	T NOTE 99.1	03/31/95	03/31/00		87	100	7.1100		4,950,781.25		5,009,375.00	SUNGARD		
A 34219	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34220	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34221	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34222	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34223	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34224	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34225	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34226	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34227	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34228	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34229	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34230	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34231	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34232	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34233	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34234	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34235	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34236	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34237	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34238	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34239	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34240	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34241	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34242	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34243	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34244	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34245	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34246	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34247	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34248	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34249	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34250	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34251	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34252	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34253	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34254	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34255	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34256	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34257	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34258	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34259	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34260	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34261	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34262	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34263	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34264	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34265	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34266	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34267	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34268	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34269	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34270	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34271	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34272	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34273	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34274	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34275	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34276	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34277	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34278	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34279	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34280	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34281	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34282	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34283	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34284	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34285	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34286	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34287	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34288	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34289	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34290	T NOTE 99.1	03/31/95	03/31/00		40	100	6.8750		5,000,000.00		5,009,375.00	116,461.75	58,593.75	
A 34291	T NOTE 99.1	03/31/95	03/31/00		40									

(REPRINT)

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK/SAFE	FUND CPN RATE YTM TR	PAR/ BOOK	MARKET MARKET PRICE	CURR PRICE	ACCR INT	UNREALIZED GAIN	UNREALIZED LOSS
A 36041 T	NOTE (99.30) 08/15/97 08/15/00	912827302	19 100	6.0000	5,000,000.00	5,000,000.00	138,566.96		5,468.75	
A 36042 T	NOTE (99.30) 08/15/97 08/15/00	912827302	19 100	6.0404	4,994,531.25	5,000,000.00	138,566.96		5,468.75	
A 36043 T	NOTE (99.30) 08/15/97 08/15/00	912827302	19 100	6.0404	5,000,000.00	5,000,000.00	138,566.96		5,468.75	
A 34805 T	NOTE(99.25) 02/29/96 02/28/01	912827323	19 100	5.6250	19,952,624.60	19,952,624.60	478,591.16		-115,124.60	
A 34807 T	NOTE(99.25) 02/29/96 02/28/01	912827323	19 9530	5.6250	5,000,000.00	4,959,375.00	119,647.79		-28,775.00	
A 34810 T	NOTE(99.16) 02/29/96 02/28/01	912827323	19 100	5.6250	25,000,000.00	24,796,875.00	598,238.95		-78,637.15	
A 34828 T	NOTE(98.5) 03/11/96 02/28/01	912827323	19 100	5.6250	24,875,512.15	24,875,512.15	119,647.79		52,343.75	
A 34829 T	NOTE(98.5) 03/11/96 02/28/01	912827323	19 100	6.0600	4,907,031.25	4,959,375.00	119,647.79		52,343.75	
A 34830 T	NOTE(98.19) 03/11/96 02/28/01	912827323	19 100	5.6250	5,000,000.00	4,959,375.00	119,647.79		29,687.50	
A 35706 T	NOTE 04/24/97 04/30/01	912827364	19 100	6.2500	7,000,000.00	6,982,500.00	111,778.85		90,234.37	
A 35707 T	NOTE 04/24/97 04/30/01	912827364	19 100	6.2500	6,892,265.63	6,982,500.00	111,778.85		91,328.12	
A 35708 T	NOTE 04/24/97 04/30/01	912827364	19 100	6.2500	7,000,000.00	6,982,500.00	111,778.85		90,234.41	
A 35709 T	NOTE 04/24/97 04/30/01	912827364	19 100	6.2500	7,000,000.00	6,982,500.00	111,778.85		92,421.87	
A 36757 T	NOTE (100.2) 05/15/98 05/15/01	912827459	19 100	6.2500	30,009,375.00	29,671,875.00	361,607.14		-337,500.00	
A 36761 T	NOTE (100.2) 05/15/98 05/15/01	912827459	19 100	6.2500	30,009,375.00	29,671,875.00	361,607.14		-337,500.00	
A 35069 T	NOTE(99.215) 05/31/96 05/31/01	912827459	19 100	6.2500	10,000,000.00	9,968,500.00	111,885.25		31,575.00	
A 35070 T	NOTE(99.215) 05/31/96 05/31/01	912827459	19 100	6.2500	10,000,000.00	9,968,500.00	111,885.25		31,575.00	
A 37600 T	NOTE (99.21) 06/01/99 05/31/01	912827511	19 100	5.4338	8,000,000.00	7,870,000.00	72,229.08		-102,500.00	
A 37601 T	NOTE (99.21) 06/01/99 05/31/01	912827511	19 100	5.4338	8,000,000.00	7,870,000.00	72,229.08		-102,500.00	
A 37602 T	NOTE (99.21) 06/01/99 05/31/01	912827511	19 9530	5.4338	8,000,000.00	7,870,000.00	72,229.08		-102,500.00	
A 35192 T	NOTE (97.81) 08/15/96 08/15/01	912827511	19 100	7.8750	7,000,000.00	7,131,250.00	254,653.53		-102,500.00	
A 35213 T	NOTE(98.22) 09/03/96 08/31/01	912827511	19 100	8.5608	6,806,890.63	101,875,000.00	138,259.67		52,343.75	
A 35214 T	NOTE(98.22) 09/03/96 08/31/01	912827511	19 100	8.5608	5,000,000.00	4,993,750.00	138,259.67		52,343.75	
A 35215 T	NOTE(98.22) 09/03/96 08/31/01	912827511	19 100	6.5000	5,000,000.00	4,993,750.00	138,259.67		52,343.75	

(REFRKT)

INVESTMENTS OUTSTANDING AS OF 01/31/00

PAGE: 3
RUN: 02/02/00 00:00:47

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK FUND	SALE YIELD	CEN YTM	TR TR	PAR/SHEARS	BOOK	MARKET PRICE	CURR ACCR	INT UNREALIZED	GAIN LOSS
A 35254 T	NOTE (97.11)	09/03/96	08/31/01	912827239	19	100	6.5000		5,000,000.00		4,993,750.00	138,259.67		128,573.36
A 37786 T	NOTE (99.26)	08/31/99	08/31/01	9128275F3	19	100	5.5000		5,000,000.00		4,918,750.00	116,346.15		
A 37787 T	NOTE (99.30)	08/31/99	08/31/01	9128275F3	19	100	5.5000		10,000,000.00		9,837,500.00	232,692.31		
A 37788 T	NOTE (99.235)	08/31/99	08/31/01	9128275F3	19	100	5.5000		10,000,000.00		9,837,500.00	232,692.31		
A 37789 T	NOTE (99.21)	08/31/99	08/31/01	9128275F3	19	100	5.5000		5,000,000.00		4,918,750.00	116,346.15		
A 37790 T	NOTE (99.30)	08/31/99	08/31/01	9128275F3	19	100	5.5000		10,000,000.00		9,837,500.00	232,692.31		
A 37791 T	NOTE (99.21)	08/31/99	08/31/01	9128275F3	19	100	5.5000		5,000,000.00		4,918,750.00	116,346.15		
A 37792 T	NOTE (99.30)	08/31/99	08/31/01	9128275F3	19	100	5.5000		10,000,000.00		9,837,500.00	232,692.31		
A 37793 T	NOTE (99.21)	08/31/99	08/31/01	9128275F3	19	100	5.5000		5,000,000.00		4,918,750.00	116,346.15		
A 37794 T	NOTE (99.21)	08/31/99	08/31/01	9128275F3	19	100	5.5000		5,000,000.00		4,918,750.00	116,346.15		
A 37795 T	NOTE (99.30)	08/31/99	08/31/01	9128275F3	19	9530	5.5000		10,000,000.00		9,837,500.00	232,692.31		
A 37994 T	NOTE (99.23)	11/30/99	11/30/01	9128272C5	19	100	5.8750		25,000,000.00		24,671,875.00	252,817.62		
A 37995 T	NOTE (99.23)	11/30/99	11/30/01	9128272C5	19	100	5.8750		25,000,000.00		24,671,875.00	252,817.62		
A 35462 T	NOTE	12/31/96	12/31/01	9128272E1	19	100	6.1250		10,000,000.00		9,909,375.00	53,846.15		
A 35520 T	NOTE (98.2)	01/31/97	01/31/02	9128272G6	19	100	6.2500		10,000,000.00		9,931,250.00	1,717.03		
A 35521 T	NOTE (98.10)	01/31/97	01/31/02	9128272G6	19	1	6.2500		20,000,000.00		19,862,500.00	3,434.07		
A 35522 T	NOTE (99.11)	01/31/97	01/31/02	9128272G6	19	100	6.2500		4,000,000.00		3,972,500.00	866.81		
A 35523 T	NOTE (99.11)	01/31/97	01/31/02	9128272G6	19	1	6.2500		6,000,000.00		5,958,750.00	1,030.22		
A 35524 T	NOTE (99.25)	01/31/97	01/31/02	9128272G6	19	100	6.2500		5,000,000.00		4,965,625.00	858.52		
A 35525 T	NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500		10,000,000.00		9,931,250.00	1,717.03		
A 35526 T	NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500		10,000,000.00		9,931,250.00	1,717.03		
A 35527 T	NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500		10,000,000.00		9,931,250.00	1,717.03		
A 35528 T	NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500		10,000,000.00		9,931,250.00	1,717.03		
A 38094 T	NOTE (99.25)	01/31/00	01/31/02	9128275X6	19	100	6.3750		8,000,000.00		7,965,000.00	1,401.10		
					40	000	6.5061		7,980,625.00		99,5625000000	SUNGARD		-15,625.00

(REMARK)

INVESTMENTS OUTSTANDING AS OF 01/31/00

MAJOR SORT KEY IS ICC#

PAGE: 5
RUN: 02/02/00 00:00:47

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK SAFE	FUND YTM	RATE TR	PAR/SHARES	BOOK	MARKET VALUE MARKET PRICE	CURR ACOR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 36620 T	NOTE (99.13) 03/31/98 03/31/03	9128274B5	19	100	5.5000	10,000,000.00	9,665,625.00	186,338.80	SUNGARD	-274,218.75
A 36621 T	NOTE (99.13) 03/31/98 03/31/03	9128274B5	89	100	5.6397	9,939,843.75	96,656,500,000.00	186,338.80	SUNGARD	-274,218.75
A 36622 T	NOTE (99.13) 03/31/98 03/31/03	9128274B5	74	100	5.5000	10,000,000.00	9,665,625.00	186,338.80	SUNGARD	-274,218.75
A 36623 T	NOTE (99.13) 03/31/98 03/31/03	9128274B5	19	100	5.5000	10,000,000.00	9,665,625.00	186,338.80	SUNGARD	-274,218.75
A 36792 T	NOTE (99.23) 06/01/98 05/31/03	9128274H2	19	100	5.5000	10,000,000.00	9,665,625.00	186,338.80	SUNGARD	-274,218.75
A 36793 T	NOTE (99.23) 06/01/98 05/31/03	9128274H2	74	100	5.5634	25,000,000.00	24,117,187.50	236,680.33	SUNGARD	-814,453.13
A 36930 T	NOTE (99.23) 06/01/98 05/31/03	9128274H2	89	100	5.5634	24,931,640.63	24,117,187.50	236,680.33	SUNGARD	-814,453.13
A 36991 T	NOTE (99.23) 06/01/98 05/31/03	9128274H2	19	100	5.5000	5,000,000.00	4,823,437.50	47,336.07	SUNGARD	-162,890.63
A 33942 T	NOTE (88.20) 09/27/94 08/15/03	9128274H2	40	2535	5.5634	5,000,000.00	4,823,437.50	47,336.07	SUNGARD	-162,890.63
A 37126 T	NOTE (99.22) 11/16/98 11/15/03	9128274U3	40	100	7.5200	4,986,328.12	4,851.56	137.81	SUNGARD	-420.31
A 37129 T	NOTE (99.22) 11/16/98 11/15/03	9128274U3	19	100	4.2500	10,000,000.00	9,136,875.00	91,071.43	SUNGARD	-769,725.00
A 37130 T	NOTE (98.23) 11/16/98 11/15/03	9128274U3	74	100	4.3250	10,000,000.00	9,136,875.00	91,071.43	SUNGARD	-682,812.50
A 37138 T	NOTE (99.8) 11/16/98 11/15/03	9128274U3	89	100	4.5217	9,879,687.50	9,136,875.00	91,071.43	SUNGARD	-682,812.50
A 37141 T	NOTE (99.8) 11/16/98 11/15/03	9128274U3	19	100	4.2500	10,000,000.00	9,136,875.00	91,071.43	SUNGARD	-727,343.75
A 37142 T	NOTE (99.8) 11/16/98 11/15/03	9128274U3	40	100	4.4189	9,925,000.00	9,136,875.00	91,071.43	SUNGARD	-728,125.00
A 37143 T	NOTE (98.26) 11/16/98 11/15/03	9128274U3	74	100	4.4189	9,925,000.00	9,136,875.00	91,071.43	SUNGARD	-728,125.00
A 37144 T	NOTE (98.26) 11/16/98 11/15/03	9128274U3	19	100	4.2500	10,000,000.00	9,136,875.00	91,071.43	SUNGARD	-681,250.00
A 37146 T	NOTE (98.30) 11/16/98 11/15/03	9128274U3	87	100	4.5234	9,878,906.25	9,136,875.00	91,071.43	SUNGARD	-682,031.25
A 37950 T	NOTE (99.10) 11/15/99 11/15/03	9128274U3	40	100	4.4943	39,566,875.00	91,687,500,000.00	364,285.71	SUNGARD	-2,779,375.00
A 37378 T	NOTE (99.22) 02/16/99 02/15/04	9128275A6	19	100	5.8705	23,574,218.75	91,687,500,000.00	329,114.02	SUNGARD	-582,031.25
A 37379 T	NOTE (99.12) 02/16/99 02/15/04	9128275A6	74	100	4.8246	14,950,781.25	13,996,875.00	329,114.02	SUNGARD	-953,906.25
A 37383 T	NOTE (98.25) 02/25/99 02/15/04	9128275A6	74	100	4.8925	14,906,250.00	93,312,500,000.00	329,114.02	SUNGARD	-909,375.00
A 37546 T	NOTE (99.4) 05/17/99 05/15/04	9128275F5	89	100	5.0333	10,000,000.00	9,331,250.00	219,429.35	SUNGARD	-545,312.50
A 37547 T	NOTE (99.4) 05/17/99 05/15/04	9128275F5	74	100	5.4560	9,910,937.50	94,593,375,000.00	112,500.00	SUNGARD	-451,562.50
		9128275F5	19	100	5.2500	10,000,000.00	9,459,375.00	112,500.00	SUNGARD	-450,781.25

INVESTMENTS OUTSTANDING AS OF 01/31/00

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK FUND	FUND CEN RATE	YTM	PR/SHARES	BOOK	MARKET PRICE	CURR PRICE	INT SOURCE	UNREALIZED GAIN LOSS
A 37949 T	NOTE (99.17) 11/15/99 05/15/04	9128275F5	19	100	5.2500	20,000,000.00	18,918,750.00	225,000.00	-587,500.00		

SUBTOTAL (Investment Type) 12 TREASURY NOTES 44.548 (M) 5.6225 1164005000.00 1135756414.07 15,364,108.41 2,697,908.76 -22,458,783.64

A 37955 FEDERAL	NATL MTG ASSN DISC N	3135885Y2	19	908	5.5300	19,000,000.00	18,969,916.67	221,814.45	-897.22		
A 37956 FEDERAL	NATL MTG ASSN DISC N	3135685Y2	19	1	5.5300	18,748,999.44	19,841,666,666.67	16,157.43	-65.35		
A 38026 FEDERAL	NATL MTG ASSN DISC N	3135880J2	19	892	5.6040	1,365,716.59	99,841666666.67	51,633.47	651.71		
A 38072 FEDERAL	NATL MTG ASSN DISC N	3135880J2	19	5622	5.5900	8,772,258.96	99,297222222.22	11,180.00	-1,173.34		
A 37961 FEDERAL	NATL MTG ASSN DISC N	3135680Y1	19	908	5.5100	6,500,000.00	6,420,411.11	74,614.58	-3,979.44		
A 37962 FEDERAL	NATL MTG ASSN DISC N	3135680N50	45	000	5.6511	4,866,319.44	98,383333333.33	57,221.67	-4,444.44		

SUBTOTAL (Investment Type) 41 FMRA DISCOUNT NO 1.828 (M) 5.5852 46,771,000.00 46,473,680.59 432,691.60 651.71 -10,559.79

A 37826 FHILB	09/14/99 02/01/00	3133845N0	19	906	5.5050	5,000,000.00	5,000,000.00	107,041.67	.00		
A 37925 FEDL	HOME LOAN BK CONS DISC	3133845N0	15	902	5.4800	2,000,000.00	2,000,000.00	26,791.11	.00		
A 37926 FEDL	HOME LOAN BK CONS DISC	3133845N0	40	000	5.5544	1,973,208.89	100,000000000.00	53,582.22	.00		
A 37963 FEDL	HOME LOAN BK CONS DISC	3133845R1	19	900	5.5544	7,000,000.00	6,996,675.00	80,334.16	-110.83		
A 38014 FEDL	HOME LOAN BK CONS DISC	3133845R1	45	000	5.5766	6,916,431.67	12,993,825.00	111,023.61	-119.17		
A 38015 FEDL	HOME LOAN BK CONS DISC	3133845W0	19	924	5.5900	12,882,920.56	99,952500000.00	128,104.17	-366.67		
A 38027 FEDL	HOME LOAN BK CONS DISC	3133847L3	19	912	5.7900	14,853,262.50	99,873333333.33	10,288.83	76.02		
A 37857 FEDL	HOME LOAN BK CONS DISC	3133847M1	19	9530	5.8445	1,760,423.55	99,650444444.44	189,027.78	-1,763.33		
A 37870 FEDL	HOME LOAN BK CONS DISC	3133847M1	19	100	5.5700	9,776,191.11	99,634555555.56	57,659.58	-958.33		
A 38021 FEDL	HOME LOAN BK CONS DISC	3133847A5	19	877	5.5950	7,000,000.00	6,959,750.00	127,680.00	-2,857.22		
A 37938 FEDL	HOME LOAN BK CONS DISC	3133847B3	19	888	5.4720	10,000,000.00	9,940,902.78	114,870.00	-3,990.00		
A 37940 FEDL	HOME LOAN BK CONS DISC	3133847X5	19	877	5.4700	9,000,000.00	8,918,062.50	99,089363333.33			

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK FUND	CDM YEN	TR RATE	P#R/ SHARES	BOOK	MARKET VALUE	MARKET PRICE	CURR ACCR	INT	UNREALIZED GAIN
A 37957	FEDL HOME LOAN BK CONS DISC 11/17/99 05/10/00	313384WM6	19	917	5.5100	17,714,000.00	17,430,487.43	98,399,500,000.00	206,053.18	SUNGD		-15,101.18
A 37874	FEDL HOME LOAN BK CONS DISC 10/12/99 05/30/00	313384XW6	19	9530	5.5500	17,239,535.43	19,615,233.33	98,076,666,666.67	345,333.33	SUNGD		-17,850.00
SUBTOTAL (Investment Type) 43	FEDERAL HOME LOA	5.12% (M)	5,5336	131,491,000.00	130,533,633.56	128,838,926.63	99,271,916,000.00	1,738,834.64	76.02			-44,201.73
A 37827	FMC 09/14/99 02/02/00	313396SP9	19	915	5.5330	6,000,000.00	5,999,050.00	99,984,166,666.67	129,103.33	SUNGD		-27.83
A 37871	FEDL HOME LTN MTG CORP DISC 10/07/99 02/04/00	313396SR5	19	913	5.5600	3,000,000.00	2,998,575.00	99,952,500,000.00	54,210.00	SUNGD		-35.00
A 37939	FEDL HOME LTN MTG CORP DISC 11/09/99 02/04/00	313396SR5	19	920	5.4700	25,000,000.00	24,988,125.00	99,952,500,000.00	319,093.34	SUNGD		-479.17
A 37965	FEDL HOME LTN MTG CORP DISC 11/18/99 02/04/00	313396SR5	19	901	5.5433	24,669,520.83	10,197,154.05	99,952,500,000.00	117,323.00	SUNGD		-153.03
A 37966	FEDL HOME LTN MTG CORP DISC 11/18/99 02/11/00	313396ST0	19	802	5.5868	10,202,000.00	10,779,984.08	99,952,500,000.00	172,187.50	SUNGD		-791.67
A 38042	FMC DISCOUNT NOTES 01/05/00 02/23/00	313396TL7	19	910	5.5600	15,000,000.00	14,804,854.17	99,984,166,666.67	23,916.106.67	SUNGD		-2,346.66
A 38019	FEDL HOME LTN MTG CORP DISC 12/10/99 02/24/00	313396TWS	19	910	5.6024	20,000,000.00	19,926,911.11	99,650,444,444.44	165,242.22	SUNGD		-1,380.00
A 38020	FEDL HOME LTN MTG CORP DISC 12/10/99 02/24/00	313396TWS	19	904	5.6793	12,000,000.00	11,956,146.67	99,634,555,555.56	99,145.34	SUNGD		-828.00
A 38046	FMC DISCOUNT NOTES 01/07/00 03/16/00	313396U00	19	906	5.6700	4,000,000.00	3,971,888.89	99,297,222,222.22	15,750.00	SUNGD		-391.11
A 38062	FEDL HOME LTN MTG CORP DISC 01/13/00 03/16/00	313396U00	19	910	5.6200	12,000,000.00	11,915,666.67	99,297,222,222.22	35,593.33	SUNGD		-1,906.66
A 37909	FEDL HOME LTN MTG CORP DISC 12/10/99 03/23/00	313396U02	19	908	5.6120	6,000,000.00	5,991,125.00	99,185,416,666.67	49,572.67	SUNGD		-1,173.00
A 37967	FEDL HOME LTN MTG CORP DISC 11/18/99 03/30/00	313396U07	19	910	5.5100	14,800,000.00	14,662,894.44	99,073,611,111.11	169,891.67	SUNGD		-5,722.67
A 37705	FMC DISCOUNT NOTES 07/22/99 04/20/00	313396VW2	19	916	5.6245	14,498,125.44	16,783,621.78	99,073,611,111.11	473,904.28	SUNGD		-23,390.58
SUBTOTAL (Investment Type) 44	FMC DISCOUNT NOT	7.22% (M)	5,5190	185,002,000.00	184,095,299.06	181,998,037.76	99,509,897,000.00	2,140,784.46	-43,523.10			.00
A 38029	BK AER B/A 12/27/99 02/01/00	19 903	5.8200	1,000,000.00	1,000,000.00	100,000,000.00	99,941,800.00	99,941,800.00	5,820.00			0.00
A 38028	BK AER B/A 12/27/99 02/11/00	19 901	5.8600	4,000,000.00	4,000,000.00	400,000,000.00	399,633.33	399,633.33	23,280.00			100.00
A 38030	BK AER B/A 12/27/99 02/16/00	19 901	5.8703	2,000,000.00	2,000,000.00	200,000,000.00	1,982,863.33	1,982,863.33	11,640.00			85.00

INVESTMENTS OUTSTANDING AS OF 01/31/00

MAJOR SORT KEY IS ITC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN YMT	TR	PAR/SHARES	BOOK	MARKET PRICE	MARKET VALUE	CURR ACCT	INT	UNREALIZED GAIN	UNREALIZED LOSS
A 38077 BK AMER B/A	01/24/00	02/18/00	19 7622	5.5800	4.000,000.00	3.984,500.00	3.989,176.67	99.7294166667	4,960.00	SUNGDARD	-283.33	-283.33				
A 38080 BK AMER B/A	01/25/00	02/18/00	19 8716	5.5800	4,000,000.00	3,989,176.67	3,989,176.67	99.7294166667	4,340.00	SUNGDARD	-283.33	-283.33				
A 37990 BK AMER B/A	11/26/99	02/22/00	19 8888	5.6000	5,600,000.00	5,581,282.00	5,581,282.00	99.6657500000	58,364.45	SUNGDARD	-424.67	-424.67				
A 38081 BK AMER B/A	01/25/00	02/22/00	19 8716	5.5800	5,600,000.00	5,581,282.00	5,581,282.00	99.6657500000	6,076.00	SUNGDARD	-490.00	-490.00				
A 38067 BK AMER B/A	01/18/00	02/25/00	19 9055	5.6000	2,000,000.00	1,992,360.00	1,992,360.00	99.6180000000	4,355.97	SUNGDARD	-173.32	-173.32				
A 38038 BK AMER B/A	01/04/00	02/28/00	19 5622	5.6000	3,000,000.00	2,974,333.33	2,987,107.50	99.5702500000	13,066.67	SUNGDARD	-292.50	-292.50				
A 38103 BK AMER B/A	01/04/00	02/29/00	19 9235	5.6000	6,000,000.00	5,947,733.33	5,973,260.00	99.5433333333	26,133.34	SUNGDARD	-606.67	-606.67				
A 38037 BK AMER B/A	01/04/00	03/03/00	19 9245	5.7300	5,000,000.00	4,953,045.84	4,975,322.17	99.5065833333	22,283.33	SUNGDARD	-1,284.44	-1,284.44				
A 37838 UNION BK B/A	09/21/99	03/06/00	19 9901	5.4500	34,000,000.00	33,702,358.33	33,702,358.33	99.1245833333	617,666.67	SUNGDARD	-14,544.44	-14,544.44				
A 37861 BK AMER B/A	10/04/99	03/27/00	19 1005	5.7200	12,000,000.00	11,891,130.00	11,891,130.00	99.0927500000	221,173.33	SUNGDARD	-190.00	-190.00				
A 37873 BNY B/A	10/08/99	03/29/00	19 1005	5.8817	6,000,000.00	5,945,565.00	5,945,565.00	99.0275000000	100,700.00	SUNGDARD	-285.00	-285.00				
A 37896 BNY B/A	10/18/99	03/29/00	19 5622	5.8000	2,000,000.00	1,981,218.33	1,981,218.33	99.0609166667	11,316.67	SUNGDARD	-51.67	-51.67				
A 38033 BK AMER B/A	12/28/99	03/31/00	19 1005	5.9088	1,000,000.00	990,000.00	990,000.00	99.0097222222	149,625.00	SUNGDARD	-862.50	-862.50				
A 37895 BNY B/A	10/18/99	04/03/00	19 1005	5.8769	9,000,000.00	8,755,050.00	8,755,050.00	98.8979166667	111,024.21	SUNGDARD	-1,509.19	-1,509.19				
A 37898 BNY B/A	10/19/99	04/10/00	19 1005	5.8615	7,158,233.87	7,079,344.17	7,079,344.17	98.8979166667	232,650.00	SUNGDARD	-3,208.33	-3,208.33				
A 37905 BK AMER B/A	10/25/99	04/11/00	19 1005	5.7925	15,000,000.00	14,602,850.00	14,602,850.00	98.8194444444	136,438.68	SUNGDARD	-2,042.82	-2,042.82				
A 37906 BK AMER B/A	10/25/99	04/11/00	19 1005	5.7925	15,000,000.00	14,602,850.00	14,602,850.00	98.8194444444	106,188.06	SUNGDARD	-1,936.67	-1,936.67				
A 37907 BK AMER B/A	10/25/99	04/11/00	19 1005	5.7925	15,000,000.00	14,602,850.00	14,602,850.00	98.8194444444	182,000.00	SUNGDARD	-7,275.00	-7,275.00				
A 37908 BK AMER B/A	10/25/99	04/11/00	19 1005	5.7925	15,000,000.00	14,602,850.00	14,602,850.00	98.8194444444	48,533.33	SUNGDARD	-1,980.00	-1,980.00				
A 37910 BK AMER B/A	10/27/99	04/24/00	19 8035	5.6000	40,000,000.00	39,396,420.00	39,396,420.00	98.4105000000	45,797.78	SUNGDARD	-2,310.00	-2,310.00				
A 37951 BK AMER B/A	11/15/99	05/08/00	19 8877	5.7500	4,000,000.00	3,958,866.67	3,958,866.67	98.4105000000	22,898.89	SUNGDARD	-1,155.00	-1,155.00				
A 37952 BK AMER B/A	11/15/99	05/10/00	19 8877	5.7500	4,000,000.00	3,958,866.67	3,958,866.67	98.4105000000	1,946,466.11	SUNGDARD	-1,155.00	-1,155.00				
A 37973 BNY B/A	11/19/99	05/10/00	19 9066	5.7232	2,000,000.00	1,968,210.00	1,968,210.00	98.4105000000	98,410,500,000.00	SUNGDARD	-1,155.00	-1,155.00				
A 37974 BNY B/A	11/19/99	05/10/00	19 9066	5.7232	2,000,000.00	1,968,210.00	1,968,210.00	98.4105000000	98,410,500,000.00	SUNGDARD	-1,155.00	-1,155.00				

(REFNMKT)

INVESTMENT'S OUTSTANDING AS OF 01/31/00

MAJOR SORT KEY IS ICC#

RUN: 02/02/00 00:00:47

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK FUND	CPN RATE	YTM	TR	PAR/ SHARES	MARKET PRICE	MARKET VALUE	CURR ACCR	INT	UNREALIZED GAIN
A 37975	BNY B/A 11/19/99 05/10/00		19	480	5.5700		1,500,000.00	1,476,157.50	17,174.17	SUNGRD		-866.25
A 37968	BK AMER B/A 11/18/99 05/12/00		70	000	5.7232		1,459,849.58	98,410,500,000.00	289,062.49	SUNGRD		-16,131.95
A 37976	BK AMER B/A 11/19/99 05/16/00		19	100	5.5500		25,000,000.00	24,594,597.22	289,062.49	SUNGRD		-1,925.00
A 37977	BK AMER B/A 11/19/99 05/16/00		40	000	5.7048		3,000,000.00	96,378,888,889.99	34,286.67	SUNGRD		-4,491.66
A 37977	BK AMER B/A 11/19/99 05/16/00		19	4615	5.5600		3,000,000.00	2,949,425.00	80,002.22	SUNGRD		-4,491.66
A 37987	BNY B/A 11/19/99 05/16/00		19	9701	5.7181		7,000,000.00	6,881,991.67	238,700.00	SUNGRD		-12,833.33
A 38013	BNY B/A 11/23/99 05/16/00		19	100	5.5800		22,000,000.00	21,629,116.67	131,600.00	SUNGRD		-6,475.00
A 38016	BNY B/A 12/07/99 05/22/00		70	000	5.6400		15,000,000.00	14,732,675.00	86,166.67	SUNGRD		-4,472.23
A 38039	BK AMER B/A 12/08/99 05/26/00		70	000	5.7915		14,607,550.00	98,217,833,333.33	31,577.78	SUNGRD		-1,891.95
A 38039	BK AMER B/A 01/04/00 06/19/00		19	1	5.8000		7,000,000.00	6,841,346.94	41,744.44	SUNGRD		-10,800.00
A 38070	BK AMER B/A 01/19/00 07/12/00		40	000	5.9604		20,000,000.00	19,469,000.00	SUNGRD			
A 38070	BK AMER B/A 01/19/00 07/12/00		19	9530	5.7800		20,000,000.00	19,469,000.00	SUNGRD			
A 38070	BK AMER B/A 01/19/00 07/12/00		40	000	5.9471		19,438,055.56	97,345,000,000.00	SUNGRD			
SUBTOTAL (Investment Type) 51 BANKERS ACCEPTAN 11.338 (M)												
5,6181 292,655,053.64 288,869,576.82 3,375,367.53 479.99												
5,7571 285,595,981.95 98,706,560,000.00 -102,252.65												
A 38006	FORESTAL FD C/P 12/01/99 02/01/00	34655JB12	19	100	6.0000		17,886,000.00	17,886,000.00	184,822.00	SUNGRD		0.00
A 38018	WELLS FARGO C/P 12/08/99 02/01/00	9497F0B17	19	924	5.9300		50,000,000.00	50,000,000.00	444,750.00	SUNGRD		0.00
A 38024	WELLS FARGO C/P 12/09/99 02/02/00	9497F0B25	19	100	6.0000		41,000,000.00	100,000,000,000.00	SUNGRD			353.05
A 38035	BK AMER C/P 12/30/99 02/04/00	0660F0B42	19	910	6.0545		20,000,000.00	99,984,194,444.44	103,766.67	SUNGRD		-50.00
A 38041	BARCLAYS FD C/P 01/04/00 02/07/00	0673JHB73	19	000	5.9222		19,886,800.00	99,952,833,333.33	43,633.33	SUNGRD		-133.33
A 37997	KITTY HANK C/P 12/01/99 02/11/00	49833LB8	87	000	5.6399		9,947,016.67	9,990,516.67	61,793.33	SUNGRD		483.34
A 37998	KITTY HANK C/P 12/01/99 02/11/00	49833LB8	19	100	6.0524		6,000,000.00	5,950,666.67	7,993.33	SUNGRD		-133.33
A 37998	KITTY HANK C/P 12/01/99 02/11/00	49833LB8	19	100	6.0524		8,000,000.00	99,841,944,444.44	82,391.11	SUNGRD		644.45
A 37999	KITTY HANK C/P 12/01/99 02/11/00	49833LB8	19	100	6.0524		7,904,320.00	99,841,944,444.44	72,092.22	SUNGRD		563.89
A 38068	ENTERPRISE FD C/P 01/18/00 02/15/00	2937JDBF4	19	100	6.0524		6,916,280.00	99,841,944,444.44	44,255.56	SUNGRD		-01
A 38069	KITTY HANK C/P 01/18/00 02/15/00	49833LB8	19	100	5.6900		20,000,000.00	19,955,744.44	44,255.56	SUNGRD		-01
A 38071	KITTY HANK C/P 01/18/00 02/15/00	49833LB8	40	000	5.7153		20,000,000.00	19,955,744.44	44,255.56	SUNGRD		-01
A 38071	KITTY HANK C/P 01/19/00 02/15/00	49833LB8	19	910	5.6900		15,000,000.00	14,966,808.33	30,820.83	SUNGRD		-01
A 38073	KITTY HANK C/P 01/20/00 02/15/00	49833LB8	19	902	5.7144		14,935,987.50	99,778,722,222.22	7,600.00	SUNGRD		15.56
A 38073	KITTY HANK C/P 01/20/00 02/15/00	49833LB8	40	000	5.7236		3,983,533.33	3,991,148.89	SUNGRD			

INVESTMENTS OUTSTANDING AS OF 01/31/00

MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK FUND	SPR YTM TR	PAR/SHEARS BOOK	MARKET PRICE	CURR ACRR INT PRICE SOURCE	UNREALIZED GAIN LOSS
A 38074	QUINCY CAPITAL C/P 01/20/00 02/22/00	74838UBMS	19 100	5.6900	50,096,000.00	49,929,723.03	95,015.41 SUNGARD	.01
A 38065	KITTY HARK C/P 01/14/00 02/23/00	498331BE7	19 100	5.7198	49,834,707.61	99,6680833333	31,240.00 SUNGARD	
A 38066	KITTY HARK C/P 01/14/00 02/23/00	498331BE7	19 100	5.7161	11,000,000.00	10,961,750.56	99,6522777778	-67.22
A 38078	QUINCY C/P 01/24/00 02/23/00	74838UBED0	19 100	5.6900	20,000,000.00	19,930,455.56	56,800.00 SUNGARD	-122.22
A 38040	AELTUS CBO C/P 01/04/00 03/01/00	0076A2C10	40 000	5.7171	19,873,777.78	99,6522777778	11,380.00 SUNGARD	0.00
A 38063	A & T C/P 01/13/00 03/02/00	03019AC25	19 910	5.6800	8,957,325.00	99,6532777778	49,622.22 SUNGARD	974.73
A 38075	KITTY HARK C/P 01/20/00 03/02/00	498331C27	19 876	5.7500	10,000,000.00	9,952,583.33	8,993.33 SUNGARD	-25.00
A 38044	AELTUS CBO C/P 01/06/00 03/10/00	0076A2C40	19 901	5.8000	9,932,916.67	99,5258333333	19,166.67 SUNGARD	499.99
A 38045	AELTUS CBO C/P 01/06/00 03/16/00	0076A2C57	19 916	5.8000	11,000,000.00	10,933,932.78	46,077.78 SUNGARD	1,277.22
SUBTOTAL	(Investment Type) 81 COMMERCIAL PAPER 13.58% (M)		40 000	5.8662	10,886,577.78	99,3993888889	2,979.136.67 SUNGARD	403.33
					2,966,166.67	99,3045555556	12,566.67 SUNGARD	
				5.7992	346,982,000.00	346,288,449.71	1,813,209.36	5,215.57
				5.8418	344,470,422.57	99,8001190000		-397.79
A 38087	BK AMER C.D. 01/27/00 02/18/00	06050EGS8	19 910	5.6400	50,000,000.00	50,000,909.72	39,166.67 SUNGARD	909.72
A 38088	BK AMER C.D. 01/27/00 02/25/00	06050EGT6	19 910	5.6400	50,000,000.00	100,0018194389	39,166.67 SUNGARD	1,262.13
A 38089	BK AMER C.D. 01/28/00 02/28/00	06050EGV1	19 919	5.6400	50,000,000.00	100,002542575	7,520.00 SUNGARD	347.26
A 38090	BK AMER C.D. 01/28/00 02/28/00	06050EGV1	19 887	5.6400	12,000,000.00	100,002837959	5,013.33 SUNGARD	231.50
A 38091	BK AMER C.D. 01/28/00 02/28/00	06050EGV1	19 877	5.6400	8,000,000.00	8,000,231.50	1,880.00 SUNGARD	86.81
A 38092	BK AMER C.D. 01/28/00 02/28/00	06050EGV1	19 1901	5.6400	3,000,000.00	100,002837959	1,880.00 SUNGARD	86.81
A 38093	BK AMER C.D. 01/28/00 02/28/00	06050EGV1	19 100	5.6400	3,000,000.00	100,002837959	1,880.00 SUNGARD	86.81
A 38093	BK AMER C.D. 01/28/00 02/28/00	06050EGV1	19 100	5.6400	7,000,000.00	100,002837959	4,386.67 SUNGARD	202.57
A 38093	BK AMER C.D. 01/12/00 03/01/00	06050EFU4	19 907	5.7400	4,000,000.00	4,000,408.21	12,735.56 SUNGARD	408.21
A 38094	BK AMER C.D. 01/12/00 03/01/00	06050EFU4	19 879	5.7400	6,000,000.00	6,000,612.32	19,133.33 SUNGARD	612.32
A 38095	BK AMER C.D. 01/12/00 03/01/00	06050EFV2	19 903	5.7400	8,000,000.00	8,000,000.00	25,511.11 SUNGARD	-926.48
A 38096	BK AMER C.D. 01/12/00 03/14/00	06050EFV2	19 100	5.7400	17,000,000.00	16,998,031.23	54,211.11 SUNGARD	-1,968.77
A 38064	BK AMER CD 01/14/00 03/14/00	06050EGB5	19 914	5.7400	10,000,000.00	9,98841899302	28,700.00 SUNGARD	-1,136.09
			40 000	5.7400	10,000,000.00	99,9886391353		

[illegible]

INVSRT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURN RATE	TRNDG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 34623	T NOTE 99.1		100	03/31/00	03/31/95	000	6.875	7.110	99.000	5,000,000.00	4,950,000.00
A 34624	T NOTE 99.1		100	03/31/00	03/31/95	000	6.875	7.110	99.016	5,000,000.00	4,950,781.25
A 34625	T NOTE 99.1		100	03/31/00	03/31/95	000	6.875	7.110	99.016	5,000,000.00	4,950,781.25
A 34626	T NOTE 99.1		100	03/31/00	03/31/95	000	6.875	7.110	99.016	5,000,000.00	4,950,781.25
A 34930	T NOTE (98.30)	912827669	100	04/30/00	04/30/96	000	6.750	6.994	99.160	10,000,000.00	9,916,015.62
A 34940	T NOTE (98.30)	912827669	100	04/30/00	04/30/96	000	6.750	7.062	98.930	10,000,000.00	9,892,968.74
A 34967	T NOTE (98.24)	912827769	100	04/30/00	04/30/96	000	6.750	7.120	98.875	10,000,000.00	9,893,225.60
A 34446	T NOTE (98.28)	912827488	9530	06/30/00	07/20/95	000	5.875	6.140	98.875	5,000,000.00	4,943,750.00
A 36841	T NOTE (99.26)	912827488	100	06/30/00	06/30/98	000	5.375	5.495	99.776	12,000,000.00	11,973,120.00
A 36842	T NOTE (99.26)	912827488	100	06/30/00	06/30/98	000	5.375	5.495	99.776	12,000,000.00	11,973,120.00
A 36843	T NOTE (99.26)	912827488	100	06/30/00	06/30/98	000	5.375	5.495	99.776	12,000,000.00	11,973,120.00
A 36844	T NOTE (99.26)	912827488	100	06/30/00	06/30/98	000	5.375	5.495	99.776	12,000,000.00	11,973,120.00
A 34710	T NOTE (99.26)	912827302	100	07/31/00	01/31/96	000	6.125	6.420	98.884	7,000,000.00	6,921,850.00
A 34711	T NOTE (99.28)	912827302	100	07/31/00	01/31/96	000	6.125	6.440	98.746	7,000,000.00	6,912,205.00
A 34712	T NOTE (99.24)	912827302	100	07/31/00	01/31/96	000	6.125	6.420	98.859	7,000,000.00	6,921,205.00
A 34713	T NOTE (99.275)	912827302	100	07/31/00	01/31/96	000	6.125	6.420	98.859	7,000,000.00	6,921,205.00
A 34714	T NOTE (99.275)	912827302	100	07/31/00	01/31/96	000	6.125	6.420	98.859	7,000,000.00	6,921,205.00
A 36034	T NOTE (99.30)	912827302	100	08/15/00	08/15/97	000	6.000	6.035	99.306	5,000,000.00	4,995,312.50
A 36035	T NOTE (99.30)	912827302	100	08/15/00	08/15/97	000	6.000	6.035	99.306	5,000,000.00	4,995,312.50
A 36036	T NOTE (99.30)	912827302	100	08/15/00	08/15/97	000	6.000	6.038	99.306	5,000,000.00	4,995,312.50
A 36037	T NOTE (99.30)	912827302	100	08/15/00	08/15/97	000	6.000	6.038	99.306	5,000,000.00	4,995,312.50
A 36038	T NOTE (99.30)	912827302	100	08/15/00	08/15/97	000	6.000	6.038	99.306	5,000,000.00	4,995,312.50
A 36039	T NOTE (99.30)	912827302	100	08/15/00	08/15/97	000	6.000	6.040	99.891	5,000,000.00	4,994,921.85
A 36040	T NOTE (99.30)	912827302	100	08/15/00	08/15/97	000	6.000	6.040	99.891	5,000,000.00	4,994,921.85
A 36041	T NOTE (99.30)	912827302	100	08/15/00	08/15/97	000	6.000	6.040	99.891	5,000,000.00	4,994,921.85
A 36042	T NOTE (99.30)	912827302	100	08/15/00	08/15/97	000	6.000	6.040	99.891	5,000,000.00	4,994,921.85
A 36043	T NOTE (99.30)	912827302	100	08/15/00	08/15/97	000	6.000	6.040	99.891	5,000,000.00	4,994,921.85
A 36044	T NOTE (99.30)	912827302	100	08/15/00	08/15/97	000	6.000	6.040	99.891	5,000,000.00	4,994,921.85
A 34805	T NOTE (99.25)	912827823	9530	02/28/01	02/29/96	000	5.625	5.680	99.763	20,000,000.00	19,952,624.60
A 34806	T NOTE (99.25)	912827823	100	02/28/01	02/29/96	000	5.625	5.680	99.763	20,000,000.00	19,952,624.60
A 34807	T NOTE (99.25)	912827823	100	02/28/01	02/29/96	000	5.625	5.680	99.763	20,000,000.00	19,952,624.60
A 34808	T NOTE (99.25)	912827823	100	02/28/01	02/29/96	000	5.625	5.680	99.763	20,000,000.00	19,952,624.60
A 34809	T NOTE (99.16)	912827823	100	02/28/01	03/11/96	000	5.625	6.060	98.111	5,000,000.00	4,907,031.25
A 34810	T NOTE (99.16)	912827823	100	02/28/01	03/11/96	000	5.625	6.060	98.111	5,000,000.00	4,907,031.25
A 34828	T NOTE (98.5)	912827823	100	02/28/01	03/11/96	000	5.625	5.960	98.141	5,000,000.00	4,929,687.50
A 34830	T NOTE (98.5)	912827823	100	02/28/01	03/11/96	000	5.625	5.960	98.141	5,000,000.00	4,929,687.50
A 35706	T NOTE	912827864	100	04/30/01	04/24/97	000	6.250	6.693	98.461	7,000,000.00	6,892,265.63
A 35707	T NOTE	912827864	100	04/30/01	04/24/97	000	6.250	6.697	98.445	7,000,000.00	6,891,171.88
A 35708	T NOTE	912827864	100	04/30/01	04/24/97	000	6.250	6.693	98.461	7,000,000.00	6,892,265.63
A 35709	T NOTE	912827864	100	04/30/01	04/24/97	000	6.250	6.702	98.430	7,000,000.00	6,890,078.13
A 36751	T NOTE (100.2)	912827869	100	05/15/01	05/15/98	000	5.625	5.614	100.031	30,000,000.00	30,009,375.00
A 36752	T NOTE (100.2)	912827869	100	05/15/01	05/15/98	000	5.625	5.614	100.031	30,000,000.00	30,009,375.00
A 35069	T NOTE (99.215)	912827722	100	05/31/01	05/31/96	000	6.500	6.583	99.653	10,000,000.00	9,965,300.00
A 35070	T NOTE (99.215)	912827722	100	05/31/01	05/31/96	000	6.500	6.583	99.653	10,000,000.00	9,965,300.00
A 37600	T NOTE (99.21)	912827581	100	05/31/01	06/01/99	000	5.250	5.434	99.656	8,000,000.00	7,972,500.00
A 37601	T NOTE (99.21)	912827581	100	05/31/01	06/01/99	000	5.250	5.434	99.656	8,000,000.00	7,972,500.00
A 37602	T NOTE (97.81)	912827581	9530	08/15/01	08/15/96	000	7.875	97.241	99.656	8,000,000.00	7,972,500.00
A 35192	T NOTE (98.27)	912827292	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A 35213	T NOTE (98.27)	912827292	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A 35214	T NOTE (98.27)	912827292	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO. (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE	
A 35215 T	NOTE (98.27)	912827239	100	08/31/01	09/03/96	000	6.500	7.150	98.828	5,000,000.00	4,941,406.25
A 35254 T	NOTE (97.11)	912827239	100	08/31/01	09/03/96	000	6,500	7.152	97.304	5,000,000.00	4,865,176.64
A 37786 T	NOTE (99.26)	9128275P3	100	08/31/01	08/31/99	000	5,500	5.613	99.789	5,000,000.00	4,989,453.13
A 37787 T	NOTE (99.30)	9128275P3	100	08/31/01	08/31/99	000	5,500	5.550	99.307	10,000,000.00	9,979,700.00
A 37788 T	NOTE (99.235)	9128275P3	100	08/31/01	08/31/99	000	5,500	5.647	99.127	10,000,000.00	9,972,656.25
A 37789 T	NOTE (99.21)	9128275P3	100	08/31/01	08/31/99	000	5,500	5.688	99.648	5,000,000.00	4,982,421.88
A 37790 T	NOTE (99.30)	9128275P3	100	08/31/01	08/31/99	000	5,500	5.545	99.916	10,000,000.00	9,991,600.00
A 37791 T	NOTE (99.21)	9128275P3	100	08/31/01	08/31/99	000	5,500	5.688	99.648	5,000,000.00	4,982,421.88
A 37792 T	NOTE (99.30)	9128275P3	100	08/31/01	08/31/99	000	5,500	5.545	99.916	10,000,000.00	9,991,600.00
A 37793 T	NOTE (99.21)	9128275P3	100	08/31/01	08/31/99	000	5,500	5.688	99.648	5,000,000.00	4,982,421.88
A 37794 T	NOTE (99.21)	9128275P3	9530	08/31/01	08/31/99	000	5,545	99.916	10,000,000.00	9,991,600.00	9,991,600.00
A 37795 T	NOTE (99.23)	9128272C5	100	11/30/01	11/30/99	000	5,875	6.031	99.711	25,000,000.00	24,992,734.38
A 37994 T	NOTE (99.23)	9128272C5	100	11/30/01	11/30/99	000	5,875	6.031	99.711	25,000,000.00	24,992,734.38
A 37995 T	NOTE (99.23)	9128272C5	100	11/30/01	11/30/99	000	6,125	6.186	99.766	10,000,000.00	9,976,753.50
A 35462 T	NOTE (98.23)	9128272E1	100	01/31/02	01/31/97	000	6,250	6.710	98.073	10,000,000.00	9,807,662.50
A 35551 T	NOTE (98.10)	9128272G6	100	01/31/02	01/31/97	000	6,250	6.409	98.307	20,000,000.00	19,661,368.75
A 35552 T	NOTE (98.11)	9128272G6	100	01/31/02	01/31/97	000	6,250	6.409	99.328	5,000,000.00	4,967,125.00
A 35553 T	NOTE (99.11)	9128272G6	100	01/31/02	01/31/97	000	6,250	6.305	99.767	5,000,000.00	4,989,350.00
A 35554 T	NOTE (99.12)	9128272G6	100	01/31/02	01/31/97	000	6,250	6.370	99.492	10,000,000.00	9,949,218.70
A 35555 T	NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6,250	6.372	99.484	10,000,000.00	9,949,437.50
A 35556 T	NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6,250	6.361	99.531	10,000,000.00	9,953,125.00
A 35557 T	NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6,250	6.370	99.492	10,000,000.00	9,949,218.75
A 35558 T	NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6,375	6.506	99.758	8,000,000.00	7,964,375.00
A 38094 T	NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6,375	6.616	99.555	8,000,000.00	7,964,375.00
A 38095 T	NOTE (99.18)	9128275X6	100	01/31/02	01/31/00	000	6,375	6.616	99.555	8,000,000.00	7,964,375.00
A 38096 T	NOTE (99.18)	9128275X6	100	01/31/02	01/31/00	000	6,375	6.506	99.758	8,000,000.00	7,964,375.00
A 38097 T	NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6,375	6.506	99.758	8,000,000.00	7,964,375.00
A 38098 T	NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6,375	6.506	99.758	8,000,000.00	7,964,375.00
A 38099 T	NOTE (99.18)	9128275X6	100	01/31/02	01/31/00	000	6,375	6.506	99.758	8,000,000.00	7,964,375.00
A 38100 T	NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6,375	6.506	99.758	8,000,000.00	7,964,375.00
A 38101 T	NOTE (99.18)	9128275X6	100	01/31/02	01/31/00	000	6,375	6.506	99.758	8,000,000.00	7,964,375.00
A 35724 T	NOTE (99.16)	9128272S0	100	04/30/02	04/30/97	000	6,625	6.753	99.466	10,000,000.00	9,946,600.00
A 36156 T	NOTE (100.60)	9128273I4	100	10/31/02	10/31/97	000	5,750	5.706	100.188	15,000,000.00	15,028,123.00
A 36157 T	NOTE (100.60)	9128273I4	100	10/31/02	10/31/97	000	5,750	5.708	100.180	15,000,000.00	15,028,953.13
A 36158 T	NOTE (100.60)	9128273I4	100	10/31/02	10/31/97	000	5,750	5.708	100.180	15,000,000.00	15,028,953.13
A 36159 T	NOTE (99.16)	9128274B5	5005	03/31/03	03/31/98	000	5,500	5.615	99.505	200,000.00	199,010.00
A 36160 T	NOTE (99.16)	9128274B5	3052	03/31/03	03/31/98	000	5,500	5.615	99.505	8,650,000.00	8,650,000.00
A 36161 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	150,000.00	149,257.50
A 36162 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	1,000,000.00	995,500.00
A 36163 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36164 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36165 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36166 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36167 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36168 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36169 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36170 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36171 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36172 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36173 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36174 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36175 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36176 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36177 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36178 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36179 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36180 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36181 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36182 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36183 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36184 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36185 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36186 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36187 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36188 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36189 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36190 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36191 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36192 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36193 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36194 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36195 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36196 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36197 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36198 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36199 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36200 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36201 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36202 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.615	99.505	10,000,000.00	9,950,500.00
A 36203 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5,500	5.6			

INVESTMENTS OUTSTANDING AS OF 1/31/00										
MAJOR SORT KEY IS ICC#										
INVSMT NO.	DESCRIPTION	CUSIP	FUND NO. (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 36610 T NOTE (99.8)		9128274B5	100	03/31/03	03/31/98	000	5.500	5.676	7,000,000.00	6,946,953.13
A 36611 T NOTE (99.8)		9128274B5	100	03/31/03	03/31/98	000	5.500	5.676	7,000,000.00	6,946,953.13
A 36620 T NOTE (99.13)		9128274B5	100	03/31/03	03/31/98	000	5.500	5.640	10,000,000.00	9,939,843.75
A 36621 T NOTE (99.13)		9128274B5	100	03/31/03	03/31/98	000	5.500	5.640	10,000,000.00	9,939,843.75
A 36622 T NOTE (99.13)		9128274B5	100	03/31/03	03/31/98	000	5.500	5.640	10,000,000.00	9,939,843.75
A 36623 T NOTE (99.13)		9128274B5	100	03/31/03	03/31/98	000	5.500	5.640	10,000,000.00	9,939,843.75
A 36932 T NOTE (99.23)		9128274H2	100	05/31/03	06/01/98	000	5.500	5.563	25,000,000.00	24,931,640.63
A 36933 T NOTE (99.23)		9128274H2	100	05/31/03	06/01/98	000	5.500	5.563	25,000,000.00	24,931,640.63
A 36991 T NOTE (99.23)		9128274H2	100	05/31/03	06/01/98	000	5.500	5.563	5,000,000.00	4,986,328.13
A 36992 T NOTE (99.23)		9128274H2	100	05/31/03	06/01/98	000	5.500	5.563	5,000,000.00	4,986,328.13
A 37126 T NOTE (99.22)		9128274U3	9530	11/15/03	11/16/98	000	4.250	7.520	5,000.00	4,431.25
A 37129 T NOTE (98.23)		9128274U3	100	11/15/03	11/16/98	000	4.250	99.666	10,000,000.00	9,966,600.00
A 37130 T NOTE (98.25)		9128274U3	100	11/15/03	11/16/98	000	4.250	98.797	10,000,000.00	9,879,687.50
A 37138 T NOTE (99.8)		9128274U3	100	11/15/03	11/16/98	000	4.250	99.242	10,000,000.00	9,924,218.75
A 37141 T NOTE (99.8)		9128274U3	100	11/15/03	11/16/98	000	4.250	99.250	10,000,000.00	9,925,000.00
A 37142 T NOTE (99.8)		9128274U3	100	11/15/03	11/16/98	000	4.250	99.250	10,000,000.00	9,925,000.00
A 37143 T NOTE (98.26)		9128274U3	100	11/15/03	11/16/98	000	4.250	98.781	10,000,000.00	9,878,125.00
A 37144 T NOTE (98.30)		9128274U3	100	11/15/03	11/16/98	000	4.250	98.789	10,000,000.00	9,878,906.25
A 37378 T NOTE (99.12)		9128275A6	100	02/15/04	02/16/99	000	4.750	98.917	25,000,000.00	23,574,218.75
A 37379 T NOTE (99.12)		9128275A6	100	02/15/04	02/16/99	000	4.750	98.972	15,000,000.00	14,950,781.25
A 37383 T NOTE (98.25)		9128275E5	100	02/15/04	02/25/99	000	4.750	5.033	15,000,000.00	14,906,250.00
A 37546 T NOTE (99.4)		9128275E5	100	05/15/04	05/17/99	000	5.250	98.766	10,000,000.00	9,876,562.50
A 37547 T NOTE (99.4)		9128275E5	100	05/15/04	05/17/99	000	5.250	99.109	10,000,000.00	9,910,937.50
A 37949 T NOTE (99.17)		9128275E5	100	05/15/04	11/15/99	000	5.250	97.531	20,000,000.00	19,506,250.00
SUBTOTAL (Investment Type) 12 TREASURY NOTES										
45.13% (C)										
5.623 5.820 99.271 1,164,005,000.00 1,155,517,288.95										
A 37955 FEDERAL NATL MTG ASSN DIS	3135888S2	908	02/11/00	11/17/99	000	5.530	5.604	98.679	19,000,000.00	18,748,999.44
A 37956 FEDERAL NATL MTG ASSN DIS	3135888S2	1	02/11/00	11/17/99	000	5.530	5.604	98.679	1,384,000.00	1,365,716.59
A 38026 FEDERAL NATL MTG ASSN DIS	3135888U2	892	03/16/00	12/27/99	000	5.810	5.886	98.709	8,887,000.00	8,772,258.96
A 38072 FEDERAL NATL MTG ASSN DIS	3135888U2	5622	03/16/00	01/20/00	000	5.590	5.639	99.130	6,000,000.00	5,947,826.67
A 37961 FEDERAL NATL MTG ASSN DIS	3135888V1	908	04/17/00	11/18/99	000	5.510	5.640	97.689	6,500,000.00	6,349,775.97
A 37962 FEDERAL NATL MTG ASSN DIS	3135888W0	9901	05/11/00	11/18/99	000	5.500	5.651	97.326	5,000,000.00	4,866,319.44
SUBTOTAL (Investment Type) 41 FIMA DISCOUNT NOTES										
1.80% (C)										
5.585 5.672 98.460 46,771,000.00 46,050,897.07										
A 37826 FHLB	313384SNO	906	02/01/00	09/14/99	000	5.505	5.625	97.859	5,000,000.00	4,892,958.33
A 37925 FIDL HOME LOAN BK CONS DI	313384SNO	902	02/01/00	11/05/99	000	5.480	5.554	98.660	2,000,000.00	1,973,208.89
A 37926 FIDL HOME LOAN BK CONS DI	313384SNO	909	02/01/00	11/05/99	000	5.480	5.554	98.660	4,000,000.00	3,946,417.78
A 37963 FIDL HOME LOAN BK CONS DI	313384S81	900	02/04/00	11/18/99	000	5.510	5.577	98.806	7,000,000.00	6,916,431.67
A 38014 FIDL HOME LOAN BK CONS DI	313384S81	924	02/04/00	12/08/99	000	5.590	5.641	99.099	13,000,000.00	12,882,920.56
A 38015 FIDL HOME LOAN BK CONS DI	313384S80	924	02/09/00	12/08/99	000	5.590	5.645	99.022	15,000,000.00	14,853,262.50

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURR RATE	TRONG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 37827	FEDL HOME LOAN BK CONS	DI 313384T13	912	02/23/00	12/27/99	000	5.790	5.845	99.067	1,777,000.00	1,760,423.55
A 37857	FEDL HOME LOAN BK CONS	DI 313384T11	9530	02/24/00	09/29/99	000	5.440	5.569	97.762	10,000,000.00	9,776,191.11
A 37870	FEDL HOME LOAN BK CONS	DI 313384T04	100	02/24/00	10/07/99	000	5.570	5.693	97.834	10,000,000.00	9,783,388.98
A 38021	FEDL HOME LOAN BK CONS	DI 313384U05	877	03/08/00	12/10/99	000	5.595	5.633	98.617	7,000,000.00	6,903,175.42
A 37938	FEDL HOME LOAN BK CONS	DI 313384D03	888	03/09/00	11/09/99	000	5.472	5.575	98.161	10,000,000.00	9,815,080.00
A 37940	FEDL HOME LOAN BK CONS	DI 313384X05	877	03/29/00	11/09/99	000	5.470	5.590	97.858	9,000,000.00	8,807,182.50
A 37957	FEDL HOME LOAN BK CONS	DI 313384M06	917	05/10/00	11/17/99	000	5.510	5.662	97.322	17,716,000.00	17,239,553.43
A 37874	FEDL HOME LOAN BK CONS	DI 313384X06	9530	05/30/00	10/12/99	000	5.550	5.755	96.439	20,000,000.00	19,287,750.00
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 5.03%(C)											
			5.534				5.648		97.983	131,491,000.00	128,836,926.63
A 37827	FMC	313396SP9	915	02/02/00	09/14/99	000	5.533	5.656	97.833	6,000,000.00	5,869,974.50
A 37871	FEDL HOME LTN MTG CORP	DI 313396SR5	913	02/04/00	10/07/99	000	5.560	5.665	98.147	3,000,000.00	2,944,400.00
A 37939	FEDL HOME LTN MTG CORP	DI 313396SR5	920	02/04/00	11/09/99	000	5.470	5.543	98.678	25,000,000.00	24,695,520.83
A 37965	FEDL HOME LTN MTG CORP	DI 313396SR5	901	02/04/00	11/18/99	000	5.520	5.587	98.804	10,202,000.00	10,079,984.08
A 37966	FEDL HOME LTN MTG CORP	DI 313396SR0	802	02/11/00	11/18/99	000	5.510	5.583	98.699	15,000,000.00	14,804,854.17
A 38042	FMC DISCOUNT NOTES	313396MT7	910	02/23/00	11/05/00	000	5.560	5.602	99.243	24,000,000.00	23,818,373.33
A 38019	FEDL HOME LTN MTG CORP	DI 313396MT5	910	02/24/00	12/10/99	000	5.612	5.679	98.815	20,000,000.00	19,763,048.89
A 38046	FMC DISCOUNT NOTES	313396MT5	906	03/16/00	12/10/99	000	5.670	5.732	98.815	12,000,000.00	11,857,629.33
A 38062	FEDL HOME LTN MTG CORP	DI 313396MT0	910	03/16/00	01/13/00	000	5.620	5.676	99.017	12,000,000.00	11,881,980.00
A 38022	FEDL HOME LTN MTG CORP	DI 313396MR2	908	03/23/00	12/10/99	000	5.612	5.704	98.379	6,000,000.00	5,902,725.33
A 37909	FEDL HOME LTN MTG CORP	DI 313396G07	923	03/30/00	10/27/99	000	5.560	5.696	97.606	16,000,000.00	15,616,977.78
A 37967	FEDL HOME LTN MTG CORP	DI 313396G07	910	03/30/00	11/18/99	000	5.510	5.624	97.964	14,800,000.00	14,498,725.44
A 37705	FMC DISCOUNT NOTES	313396VW2	916	04/20/00	07/22/99	000	5.173	5.384	96.077	17,000,000.00	16,333,114.08
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES 7.11%(C)											
			5.519				5.609		98.376	185,002,000.00	181,998,037.76
A 38029	BK AER B/A	903	02/01/00	12/27/99	000	5.820	5.864	99.418		1,000,000.00	994,150.00
A 38028	BK AER B/A	9901	02/18/00	12/27/99	000	5.820	5.854	99.256		4,000,000.00	3,970,253.33
A 38030	BK AER B/A	9901	02/18/00	12/27/99	000	5.820	5.870	99.143		2,000,000.00	1,982,863.33
A 38077	BK AER B/A	7622	02/18/00	01/24/00	000	5.580	5.602	99.613		4,000,000.00	3,984,800.00
A 38080	BK AER B/A	876	02/18/00	11/26/99	000	5.580	5.601	99.628		4,000,000.00	3,985,120.00
A 37990	BK AER B/A	888	02/22/00	01/26/99	000	5.600	5.628	98.651		5,600,000.00	5,323,942.22
A 38001	BK AER B/A	876	02/22/00	01/26/00	000	5.580	5.604	99.366		5,600,000.00	5,575,696.00
A 38057	BK AER B/A	903	02/23/00	01/18/00	000	5.600	5.638	99.409		2,000,000.00	1,988,177.75
A 38058	BK AER B/A	5622	02/28/00	01/04/00	000	5.600	5.648	99.144		3,000,000.00	2,974,333.33
A 38103	BK AER B/A	923	02/29/00	01/04/00	000	5.600	5.649	99.129		6,000,000.00	5,953,045.84
A 38037	BK AER B/A	923	03/03/00	01/04/00	000	5.730	5.784	99.061		5,000,000.00	4,953,045.84
A 37838	UNION BK B/A	100	03/06/00	09/21/99	000	5.560	5.707	97.421		8,000,000.00	7,793,662.22
A 37861	BK AER B/A	9901	03/27/00	10/04/99	000	5.450	5.598	97.351		34,000,000.00	33,039,236.10
A 37873	BNY B/A	100	03/29/00	10/08/99	000	5.720	5.882	97.251		12,000,000.00	11,670,146.67
A 37896	BNY B/A	100	03/29/00	10/18/99	000	5.851	5.910	97.419		6,000,000.00	5,845,150.00
A 38033	BK AER B/A	5622	03/31/00	12/28/99	000	5.800	5.910	98.480		2,000,000.00	1,969,606.67
A 37895	BNY B/A	1	04/03/00	10/18/99	000	5.720	5.877	97.331		1,000,000.00	973,306.67

INVSNT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 37988	BNY B/A		100	04/10/00	10/19/99	000	5.700	5.861	97.245	9,000,000.00	8,752,050.00
A 37989	BK AMER B/A		100	04/10/00	10/25/99	000	5.640	5.792	97.368	7,150,233.87	6,669,829.15
A 37990	BK AMER B/A		100	04/11/00	10/25/99	000	5.640	5.793	97.352	15,000,000.00	14,602,850.00
A 37997	BK AMER B/A		100	04/17/00	10/25/99	000	5.640	5.799	97.258	8,796,819.77	8,555,640.29
A 37998	BK AMER B/A		100	04/18/00	10/25/99	000	5.630	5.800	97.243	4,862,133.34	4,862,133.34
A 37910	BK AMER B/A		100	04/24/00	10/27/99	000	5.630	5.793	97.185	7,000,000.00	6,802,950.00
A 37951	BK AMER B/A		803	05/08/00	11/15/99	000	5.600	5.757	97.278	15,000,000.00	14,591,666.67
A 37952	BK AMER B/A		1901	05/10/00	11/15/99	000	5.600	5.759	97.247	4,000,000.00	3,889,666.67
A 37953	BNY B/A		887	05/10/00	11/15/99	000	5.570	5.723	97.323	4,000,000.00	3,892,932.22
A 37974	BNY B/A		906	05/10/00	11/19/99	000	5.570	5.723	97.323	2,000,000.00	1,946,466.11
A 37975	BNY B/A		480	05/10/00	11/19/99	000	5.570	5.723	97.323	1,500,000.00	1,456,849.58
A 37968	BK AMER B/A		100	05/12/00	11/18/99	000	5.560	5.705	97.287	25,000,000.00	24,321,666.68
A 37969	BK AMER B/A		4615	05/16/00	11/19/99	000	5.560	5.718	97.235	3,000,000.00	2,917,063.33
A 37977	BK AMER B/A		9701	05/16/00	11/19/99	000	5.560	5.718	97.235	7,000,000.00	6,806,481.11
A 37987	BNY B/A		9701	05/16/00	11/23/99	000	5.580	5.736	97.288	22,000,000.00	21,403,250.00
A 38013	BNY B/A		9902	05/22/00	12/07/99	000	5.640	5.792	97.384	15,000,000.00	14,607,550.00
A 38016	BNY B/A		9902	05/26/00	12/08/99	000	5.640	5.794	97.337	10,000,000.00	9,733,666.67
A 38039	BK AMER B/A		1	06/19/00	01/04/00	000	5.800	5.960	97.309	7,000,000.00	6,811,661.11
A 38070	BK AMER B/A		9530	07/12/00	01/19/00	000	5.780	5.947	97.190	20,000,000.00	19,438,055.56
SUBTOTAL (Investment Type) 51	BANKERS ACCEPTANCE-COME 11.15%(C)						5.618	5.757	97.588	292,655,053.64	285,595,981.95
A 38006	FORESTL FD C/P	34655JBL2	100	02/01/00	12/01/99	000	6.000	6.063	98.967	17,886,000.00	17,701,178.00
A 38018	WELLS FARGO C/P	9497FEBH1	924	02/01/00	12/08/99	000	5.330	5.983	99.111	50,000,000.00	49,535,250.00
A 38024	WELLS FARGO C/P	9497FEBH2	100	02/01/00	12/09/99	000	6.000	6.054	99.100	41,000,000.00	40,631,000.00
A 38035	BK AMER C/P	0666FDB42	910	02/04/00	12/30/99	000	5.660	5.932	99.434	20,000,000.00	19,886,800.00
A 38041	BANCALYS FD C/P	06737JHH73	910	02/07/00	01/04/00	000	5.610	5.640	99.470	10,000,000.00	9,947,016.67
A 37997	KITTY HAMK C/P	49883JLBB8	100	02/11/00	12/01/99	000	5.980	6.052	98.804	6,000,000.00	5,928,240.00
A 37998	KITTY HAMK C/P	49883JLBB8	100	02/11/00	12/01/99	000	5.980	6.052	98.804	8,000,000.00	7,904,320.00
A 37999	KITTY HAMK C/P	49883JLBB8	100	02/11/00	12/01/99	000	5.980	6.052	98.804	7,000,000.00	6,916,280.00
A 38068	ENTERPRISE PD C/P	29371JHBA4	100	02/15/00	01/18/00	000	5.690	5.715	99.557	20,000,000.00	19,911,488.89
A 38069	KITTY HAMK C/P	49883JLBB9	910	02/15/00	01/19/00	000	5.690	5.715	99.557	20,000,000.00	19,911,488.89
A 38071	KITTY HAMK C/P	49883JLBB9	902	02/15/00	01/20/00	000	5.690	5.714	99.573	15,000,000.00	14,935,987.50
A 38073	KITTY HAMK C/P	49883JLBB9	902	02/15/00	01/20/00	000	5.720	5.724	99.588	4,000,000.00	3,983,533.33
A 38074	QUINCY CAPITAL C/P	74883HBB5	100	02/22/00	01/20/00	000	5.690	5.720	99.478	50,096,000.00	49,884,707.61
A 38065	KITTY HAMK C/P	49883JLBB7	100	02/23/00	01/14/00	000	5.680	5.716	99.369	11,000,000.00	10,930,577.78
A 38066	KITTY HAMK C/P	49883JLBB7	100	02/23/00	01/14/00	000	5.680	5.716	99.369	20,000,000.00	19,873,777.78
A 38078	QUINCY C/P	74883HBB0	910	02/23/00	01/24/00	000	5.690	5.717	99.326	9,000,000.00	8,957,325.00
A 38040	AELTUS CBO C/P	0076AEC10	912	03/01/00	01/04/00	000	5.800	5.854	99.282	11,000,000.00	10,899,806.33
A 38053	AT & T C/P	03018AC25	910	03/02/00	01/13/00	000	5.680	5.724	99.027	3,000,000.00	2,976,806.67
A 38075	KITTY HAMK C/P	49883JLCC7	876	03/02/00	01/20/00	000	5.750	5.789	99.329	10,000,000.00	9,932,916.67
A 38044	AELTUS CBO C/P	0076AEC20	901	03/10/00	01/06/00	000	5.800	5.860	98.969	11,000,000.00	10,886,571.78
A 38045	AELTUS CBO C/P	0076AEC27	916	03/16/00	01/06/00	000	5.800	5.866	98.872	3,000,000.00	2,966,166.67
SUBTOTAL (Investment Type) 81	COMMERCIAL PAPER DISC 13.45%(C)						5.799	5.842	99.276	346,982,000.00	344,470,422.57
A 38087	BK AMER C.D.	06050EGS8	910	02/18/00	01/27/00	000	5.640	5.640	100.000	50,000,000.00	50,000,000.00

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	DATE	SAF/ PURF	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE (SHARES)	BOOK VALUE
A 38088	BK AMER C.D.	060506G6T6	910	02/25/00	01/27/00	000	5.640	5.640	100.000	50,000,000.00	50,000,000.00
A 38089	BK AMER C.D.	060506G6V1	919	02/28/00	01/28/00	000	5.640	5.640	100.000	12,000,000.00	12,000,000.00
A 38090	BK AMER C.D.	060506G6V1	887	02/28/00	01/28/00	000	5.640	5.640	100.000	8,000,000.00	8,000,000.00
A 38091	BK AMER C.D.	060506G6V1	877	02/28/00	01/28/00	000	5.640	5.640	100.000	3,000,000.00	3,000,000.00
A 38092	BK AMER C.D.	060506G6V1	1901	02/28/00	01/28/00	000	5.640	5.640	100.000	3,000,000.00	3,000,000.00
A 38093	BK AMER C.D.	060506G6V1	100	02/28/00	01/28/00	000	5.640	5.640	100.000	7,000,000.00	7,000,000.00
A 38094	BK AMER CD	060506G6U4	907	03/01/00	01/12/00	000	5.740	5.740	100.000	4,000,000.00	4,000,000.00
A 38095	BK AMER CD	060506G6V2	903	03/14/00	01/12/00	000	5.740	5.740	100.000	6,000,000.00	6,000,000.00
A 38096	BK AMER CD	060506G6F6	100	03/14/00	01/12/00	000	5.740	5.740	100.000	8,000,000.00	8,000,000.00
A 38097	BK AMER CD	060506G6B5	914	03/14/00	01/14/00	000	5.740	5.740	100.000	17,000,000.00	17,000,000.00
A 38098	BK AMER CD	060506G6F6	100	03/21/00	01/20/00	000	5.760	5.760	100.000	10,000,000.00	10,000,000.00
A 38099	BK AMER CD	060506G6N9	919	03/22/00	01/12/00	000	5.740	5.740	100.000	25,000,000.00	25,000,000.00
A 38087	BK AMER CD	060506G6N9	919	03/22/00	01/26/00	000	5.740	5.740	100.000	35,000,000.00	35,000,000.00
A 38085	BK AMER CD	060506G6M1	910	03/23/00	01/26/00	000	5.740	5.740	100.000	12,000,000.00	12,000,000.00
A 38084	BK AMER CD	060506G6E4	100	03/24/00	01/25/00	000	5.740	5.740	100.000	36,000,000.00	36,000,000.00
A 38082	NEGOTIABLE C.D.'S	060506G6X8	907	03/24/00	01/26/00	000	5.740	5.740	100.000	7,000,000.00	7,000,000.00
A 38085	BK AMER CD	060506G6E8	6613	03/28/00	01/12/00	000	5.740	5.740	100.000	5,000,000.00	5,000,000.00
A 38079	BK AMER CD	060506G6J8	910	03/28/00	01/24/00	000	5.740	5.740	100.000	15,000,000.00	15,000,000.00
A 38059	BK AMER CD	060506G6F6	100	04/03/00	01/13/00	000	5.900	5.900	100.000	5,000,000.00	5,000,000.00
A 38060	BK AMER CD	060506G6F6	912	04/03/00	01/13/00	000	5.900	5.900	100.000	2,000,000.00	2,000,000.00
A 38061	BK AMER CD	060506G6R7	100	04/03/00	01/26/00	000	5.910	5.910	100.000	3,000,000.00	3,000,000.00
A 38086	BK AMER CD	060506G6N0	892	07/18/00	01/06/00	000	6.050	6.050	100.000	20,000,000.00	20,000,000.00
A 38043	BK AMER CD	060506G6N0	100	08/15/00	01/07/00	000	6.110	6.110	100.000	4,692,000.00	4,692,000.00
A 38047	BK AMER CD	060506G6N0	467	08/15/00	01/07/00	000	6.110	6.110	100.000	93,000.00	93,000.00
A 38048	BK AMER CD	060506G6Q3	471	08/15/00	01/07/00	000	6.110	6.110	100.000	175,000.00	175,000.00
A 38049	BK AMER CD	060506G6Q3	473	08/15/00	01/07/00	000	6.110	6.110	100.000	40,000.00	40,000.00
A 38050	BK AMER CD	060506G6S9	910	08/15/00	01/11/00	000	6.120	6.120	100.000	8,000,000.00	8,000,000.00
A 38051	BK AMER CD	060506G6S9	910	08/15/00	01/11/00	000	6.120	6.120	100.000	12,000,000.00	12,000,000.00
A 38052	BK AMER CD	060506G6S9	100	08/15/00	01/11/00	000	6.120	6.120	100.000	12,000,000.00	12,000,000.00
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S											
16.33% (C)											
REPORT TOTAL ASSETS											
FIXED											
5.762 5.762 100.000 5.656 5.780 99.055 2,584,906,053.64 418,000,000.00 2,560,471,554.9											

* ACTIVE TRANSACTIONS *

CITY COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
01/01/00 TO 01/31/00
SETTLEMENT DATE BASIS
1 32 FUNDS

PAGE: 1
RUN: 02/02/00 00:00:11

INVEST NO.	DESCRIPTION/POOL#	CASH BANK	BROK Maturity	TRM	COUPON	PAR VALUE	BOOK VALUE	(INTEREST AMORT/ACCRET)	(GAIN/LOSS SETTLEMENT)
MEMO		DATE	ENTRY	DATE	YIELD	ORIGINAL FACE	PREM / (DISC)		
34710	T NOTE(99.26)	40	07/31/00	01/31/00	INTR	6.125		-214,375.00	214,375.00
		01/31/00	02/01/00	01/31/00	INTR	6.420			
34711	T NOTE(99.28)	40	07/31/00	01/31/00	INTR	6.125		-214,375.00	214,375.00
		01/31/00	02/01/00	01/31/00	INTR	6.420			
34712	T NOTE (99.24)	40	07/31/00	01/31/00	INTR	6.125		-214,375.00	214,375.00
		01/31/00	02/01/00	01/31/00	INTR	6.440			
34713	T NOTE(99.275)	40	07/31/00	01/31/00	INTR	6.125		-214,375.00	214,375.00
		01/31/00	02/01/00	01/31/00	INTR	6.420			
34714	T NOTE(99.275)	40	07/31/00	01/31/00	INTR	6.125		-214,375.00	214,375.00
		01/31/00	02/01/00	01/31/00	INTR	6.250			
35520	T NOTE (98.2)	19	02/01/00	01/31/00	INTR	6.250		-312,500.00	312,500.00
		01/31/00	02/01/00	01/31/00	INTR	6.710			
35521	T NOTE(98.10)	19	02/01/00	01/31/00	INTR	6.250		-625,000.00	625,000.00
		01/31/00	02/01/00	01/31/00	INTR	6.409			
35522	T NOTE(99.11)	19	02/01/00	01/31/00	INTR	6.250		-125,000.00	125,000.00
		01/31/00	02/01/00	01/31/00	INTR	6.409			
35523	T NOTE(99.11)	19	02/01/00	01/31/00	INTR	6.250		-187,500.00	187,500.00
		01/31/00	02/01/00	01/31/00	INTR	6.409			
35524	T NOTE(99.25)	19	02/01/00	01/31/00	INTR	6.250		-156,250.00	156,250.00
		01/31/00	02/01/00	01/31/00	INTR	6.305			
35525	T NOTE(99.16)	19	02/01/00	01/31/00	INTR	6.250		-312,500.00	312,500.00
		01/31/00	02/01/00	01/31/00	INTR	6.370			
35526	T NOTE(99.16)	19	02/01/00	01/31/00	INTR	6.250		-312,500.00	312,500.00
		01/31/00	02/01/00	01/31/00	INTR	6.372			
35527	T NOTE(99.16)	19	02/01/00	01/31/00	INTR	6.250		-312,500.00	312,500.00
		01/31/00	02/01/00	01/31/00	INTR	6.361			
35528	T NOTE(99.16)	19	02/01/00	01/31/00	INTR	6.250		-312,500.00	312,500.00
		01/31/00	02/01/00	01/31/00	INTR	6.370			
37660	FMC DISCT	19	02/01/00	01/27/00	MAT	5.180		-50,000,000.00	50,000,000.00
		02/01/00	01/27/00	01/27/00	MAT	5.341		-1,510,833.33	
37661	FMC DISCT	19	02/01/00	01/27/00	MAT	5.180		-48,489,166.67	
		02/01/00	01/27/00	01/27/00	MAT	5.341		-1,510,833.33	
37718	FEDERAL NATL MTG ASSN D	19	02/01/00	01/20/00	MAT	5.360		-20,000,000.00	20,000,000.00
		02/01/00	01/20/00	01/20/00	MAT	5.360		-40,000,000.00	
37738	FNMA DISCOUNT NOTES	19	02/01/00	01/20/00	MAT	5.439		-1,024,666.67	
		02/01/00	01/20/00	01/20/00	MAT	5.370		-8,000,000.00	
37843	FEDL HOME LTN MTG CORP	19	02/01/00	01/20/00	MAT	5.508		-200,480.00	
		02/01/00	01/20/00	01/20/00	MAT	5.445		-400,207.50	
37848	FEDL HOME LTN MTG CORP	19	02/01/00	01/20/00	MAT	5.569		-18,000,000.00	18,000,000.00
		02/01/00	01/20/00	01/20/00	MAT	5.440		-264,444.45	
37848	FEDL HOME LTN MTG CORP	19	02/01/00	01/20/00	MAT	5.458		-14,000,000.00	14,000,000.00
		02/01/00	01/20/00	01/20/00	MAT	5.458		-272,906.67	
37851	INTREPID ED C/P	19	02/01/00	01/04/00	MAT	5.970		-93,842.50	
		02/01/00	01/04/00	01/04/00	MAT	5.970		-4,999,250.00	
		02/01/00	01/04/00	01/04/00	MAT	6.070		-164,175.00	
		02/01/00	01/04/00	01/04/00	MAT	6.070		10,000,000.00	

* ACTIVE TRANSACTIONS *

CITY / COUNTRY OF SAN FRANCISCO
 M.R. DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 01/01/00 TO 01/31/00
 SETTLEMENT DATE BASIS
 11/32 FUNDS

PAGE: 2
 RUN: 02/02/00 00:00:11

INVSMT NO.	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TYN	COUNPON	PAR	BOOK	VALUE	(INTEREST)	(GAIN)/LOSS
NO.	MEMO	CASH	DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL	PREM /	(DISC)	AMORT/(ACCRET)	SETTLEMENT
37864	FOUNTAIN SQ C/P	19	40	01/03/00	01/03/00	MAT	5.920	-7,000,000.00	-6,895,248.89	-104,751.11	7,000,000.00	
				02/01/00	01/03/00		6.010					
37865	FEDL HOME LTN MTG CORE	19	40	01/10/00	01/10/00	MAT	5.540	-4,000,000.00	-3,940,291.11	-59,708.89	4,000,000.00	
				02/01/00	01/10/00		5.624					
37872	FOUNTAIN SQ C/P	19	40	01/06/00	01/06/00	MAT	6.000	-2,400,000.00	-2,363,600.00	-36,400.00	2,400,000.00	
				02/01/00	01/06/00		6.092					
37881	FEDL HOME LOAN BK CONS	19	40	01/12/00	01/12/00	MAT	5.530	-5,000,000.00	-4,930,106.94	-69,893.06	5,000,000.00	
				02/01/00	01/12/00		5.608					
37882	FEDL HOME LTN MTG CORP	19	40	01/20/00	01/20/00	MAT	5.570	-4,000,000.00	-3,938,730.00	-61,270.00	4,000,000.00	
				02/01/00	01/20/00		5.657					
37884	FEDL HOME LOAN BK CONS	19	45	01/12/00	01/12/00	MAT	5.540	-8,000,000.00	-7,887,968.89	-112,031.11	8,000,000.00	
				02/01/00	01/12/00		5.619					
37889	FEDL HOME LOAN BK CONS	19	40	01/12/00	01/12/00	MAT	5.530	-10,000,000.00	-9,861,750.00	-138,250.00	10,000,000.00	
				02/01/00	01/12/00		5.608					
37890	FEDL HOME LOAN BK CONS	19	40	01/12/00	01/12/00	MAT	5.530	-4,000,000.00	-3,945,314.44	-54,685.56	4,000,000.00	
				02/01/00	01/12/00		5.607					
37891	FEDL HOME LOAN BK CONS	19	40	01/14/00	01/14/00	MAT	5.530	-5,000,000.00	-4,930,106.94	-69,893.06	5,000,000.00	
				02/01/00	01/14/00		5.608					
37892	FEDL HOME LOAN BK CONS	19	45	01/14/00	01/14/00	MAT	5.530	-6,000,000.00	-5,916,128.33	-83,871.67	6,000,000.00	
				02/01/00	01/14/00		5.608					
37893	FEDL HOME LOAN BK CONS	19	40	01/12/00	01/12/00	MAT	5.530	-23,000,000.00	-22,696,157.22	-303,842.78	23,000,000.00	
				02/01/00	01/12/00		5.604					
37894	FEDL HOME LOAN BK CONS	19	45	01/14/00	01/14/00	MAT	5.550	-12,000,000.00	-11,837,200.00	-162,800.00	12,000,000.00	
				02/01/00	01/14/00		5.626					
37897	FEDL NATL MTG ASSN D	19	45	01/21/00	01/21/00	MAT	5.560	-19,000,000.00	-18,724,162.22	-275,837.78	19,000,000.00	
				02/01/00	01/21/00		5.642					
37900	FEDL NATL MTG ASSN D	19	45	01/20/00	01/20/00	MAT	5.550	-10,000,000.00	-9,858,166.67	-141,833.33	10,000,000.00	
				02/01/00	01/20/00		5.630					
37904	FEDL HOME LOAN BK CONS	19	40	01/21/00	01/21/00	MAT	5.520	-12,000,000.00	-11,832,439.33	-167,560.67	12,000,000.00	
				02/01/00	01/21/00		5.600					
37911	BK AMER C.D.	19	40	01/05/00	01/05/00	MAT	6.090	-35,000,000.00	-35,000,000.00	-414,458.33	35,414,458.33	
				02/01/00	01/05/00		6.090					
37912	BK AMER C.D.	19	40	01/19/00	01/19/00	MAT	6.090	-26,000,000.00	-26,000,000.00	-369,460.00	26,369,460.00	
				02/01/00	01/19/00		6.090					
37918	FOUNTAIN SQ C/P	19	40	01/31/00	01/31/00	MAT	6.100	-12,000,000.00	-11,817,000.00	-183,000.00	12,000,000.00	
				02/01/00	01/31/00		6.194					
37919	FOUNTAIN SQ C/P	19	40	01/31/00	01/31/00	MAT	6.100	-9,000,000.00	-8,862,750.00	-137,250.00	9,000,000.00	
				02/01/00	01/31/00		6.194					
37921	BK AMER B/A	19	40	01/31/00	01/31/00	MAT	5.800	-3,500,000.00	-3,449,250.00	-50,750.00	3,500,000.00	
				02/01/00	01/31/00		5.885					
37924	FEDL HOME LOAN BK CONS	19	40	01/31/00	01/31/00	MAT	5.480	-3,000,000.00	-2,960,270.00	-39,730.00	3,000,000.00	
				02/01/00	01/31/00		5.554					
37927	BK AMER C/P	19	40	01/12/00	01/12/00	MAT	5.950	-20,000,000.00	-19,775,222.22	-224,777.78	20,000,000.00	
				02/01/00	01/12/00		6.018					

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME

01/01/00 TO 01/31/00
SETTLEMENT DATE BASIS

PAGE: 3
RUN: 02/02/00 00:00:11

INVSMT NO.	DESCRIPTION/POOL#	BANK NAME	MATURITY DATE	TRADE DATE	TYN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST AMORT/ACCRET)	(GAIN/LOSS SETTLEMENT)
NO.	MEMO	CASH DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL FACE	PREM / (DISC)		
37928	FEDL HOME LOAN BK CONS	19	40	01/31/00	01/31/00	MAT	5.480	-3,000,000.00	-2,960,270.00	-39,730.00
				02/01/00	01/31/00		5.554			3,000,000.00
37937	FEDL HOME LTN MTG CORP	19	40	01/27/00	01/27/00	MAT	5.770	-14,000,000.00	-13,831,949.44	-168,050.56
				02/01/00	01/27/00		5.336			14,000,000.00
37941	FEDL HOME LTN MTG CORP	19	40	01/27/00	01/27/00	MAT	5.470	-11,000,000.00	-10,867,960.28	-132,039.72
				02/01/00	01/27/00		5.536			11,000,000.00
37958	ENTERPRISE C/P	19	40	01/19/00	01/19/00	MAT	5.970	-19,443,000.00	-19,239,869.26	-203,130.74
				02/01/00	01/19/00		6.033			19,443,000.00
37964	FEDL HOME LTN MTG CORP	19	45	01/12/00	01/12/00	MAT	5.510	-21,000,000.00	-20,823,220.83	-176,779.17
				02/01/00	01/12/00		5.557			21,000,000.00
37978	FEDERAL NATL MTG ASSN D	19	87	01/26/00	01/26/00	MAT	5.520	-9,000,000.00	-8,910,300.00	-89,700.00
				02/01/00	01/26/00		5.576			9,000,000.00
37980	FEDL HOME LTN MTG CORP	19	87	01/25/00	01/25/00	MAT	5.520	-4,000,000.00	-3,960,746.67	-39,253.33
				02/01/00	01/25/00		5.575			4,000,000.00
37981	FEDERAL NATL MTG ASSN D	19	45	01/18/00	01/18/00	MAT	5.520	-10,006,000.00	-9,918,547.56	-87,452.44
				02/01/00	01/18/00		5.569			10,006,000.00
37992	BK AMER B/A	19	40	01/24/00	01/24/00	MAT	5.610	-7,000,000.00	-6,940,004.17	-59,995.83
				02/01/00	01/24/00		5.658			7,000,000.00
37993	BK AMER B/A	19	40	01/18/00	01/18/00	MAT	5.610	-3,000,000.00	-2,977,092.50	-22,907.50
				02/01/00	01/18/00		5.653			3,000,000.00
37996	KITTY HAWK C/P	19	40	02/01/00	01/26/00	MAT	6.000	-23,959,000.00	-23,735,382.67	-223,617.33
				02/01/00	01/26/00		6.057			23,959,000.00
38000	FOUNTAIN SQ C/P	19	40	01/18/00	01/18/00	MAT	6.030	-8,266,000.00	-8,199,541.36	-66,458.64
				02/01/00	01/18/00		6.079			8,266,000.00
38001	FOUNTAIN SQ C/P	19	40	01/19/00	01/19/00	MAT	6.030	-4,052,000.00	-4,018,743.21	-33,256.79
				02/01/00	01/19/00		6.080			4,052,000.00
38002	FOUNTAIN SQ C/P	19	40	01/28/00	01/28/00	MAT	6.030	-3,311,000.00	-3,278,833.64	-32,166.36
				02/01/00	01/28/00		6.089			3,311,000.00
38003	FOUNTAIN SQ C/P	19	40	01/31/00	01/31/00	MAT	6.030	-25,509,000.00	-25,248,361.79	-260,638.21
				02/01/00	01/31/00		6.092			25,509,000.00
38004	QUINCY CAP C/P	19	40	01/18/00	01/18/00	MAT	6.030	-3,426,000.00	-3,398,454.96	-27,545.04
				02/01/00	01/18/00		6.079			3,426,000.00
38005	QUINCY CAP C/P	19	40	01/25/00	01/25/00	MAT	6.040	-25,239,000.00	-25,006,100.12	-232,899.88
				02/01/00	01/25/00		6.096			25,239,000.00
38007	TRIDENT CAP C/P	19	45	01/18/00	01/18/00	MAT	6.200	-40,000,000.00	-39,676,222.22	-323,777.78
				02/01/00	01/18/00		6.251			40,000,000.00
38008	BK AMER B/A	19	40	01/04/00	01/04/00	MAT	5.600	-11,000,000.00	-10,945,244.44	-54,755.56
				02/01/00	01/04/00		5.628			11,000,000.00
38009	KITTY HAWK C/P	19	40	01/19/00	01/19/00	MAT	6.130	-4,065,000.00	-4,032,467.58	-32,532.42
				02/01/00	01/19/00		6.179			4,065,000.00
38010	QUINCY C/P	19	40	01/24/00	01/24/00	MAT	6.040	-17,000,000.00	-16,851,684.45	-148,315.55
				02/01/00	01/24/00		6.093			17,000,000.00
38011	STEAMBOAT FD C/P	19	45	01/06/00	01/06/00	MAT	6.350	-50,000,000.00	-49,726,597.22	-273,402.78
				02/01/00	01/06/00		6.385			50,000,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME

01/01/00 TO 01/31/00
SETTLEMENT DATE BASIS
11/32 FUNDS

PAGE: 4
RUN: 02/02/00 00:00:11

INVSMT DESCRIPTION/POOL# NO. MEMO	BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE	TYN COUPON TYPE YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREP / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38012 ENTERPRISE PD C/P	19 45 01/18/00 01/18/00 MAT	6.150	-16,681,000.00	-16,558,464.15	-122,535.85	16,681,000.00
38017 WELLS FARGO C/P	19 41 01/11/00 01/11/00 MAT	5.900	-22,000,000.00	-21,877,411.11	-122,588.89	22,000,000.00
38025 FEDERAL NATL MTG ASSN D	19 40 01/19/00 01/19/00 MAT	5.933	-1,993,000.00	-1,980,599.11	-12,400.89	1,993,000.00
38031 BK AMER B/A	19 40 01/18/00 01/18/00 MAT	5.800	-2,000,000.00	-1,993,233.22	-6,766.78	2,000,000.00
38032 BK AMER B/A	19 40 01/24/00 01/24/00 MAT	5.820	-6,000,000.00	-5,973,900.00	-26,100.00	6,000,000.00
38037 BK AMER B/A	19 40 03/03/00 01/04/00 FURC	5.825	5,000,000.00	4,953,045.84		4,953,045.84
38038 BK AMER B/A	19 40 02/28/00 01/04/00 FURC	5.784	3,000,000.00	2,974,333.33		2,974,333.33
38039 BK AMER B/A	19 40 06/19/00 01/04/00 FURC	5.648	7,000,000.00	6,811,661.11		6,811,661.11
38040 AELTUS CBO C/P	19 40 03/01/00 01/04/00 FURC	5.960	11,000,000.00	10,898,983.33		10,898,983.33
38041 BARCLAYS PD C/P	19 87 02/07/00 01/04/00 FURC	5.854	10,000,000.00	9,947,016.67		9,947,016.67
38042 FMC DISCOUNT NOTES	19 87 02/23/00 01/05/00 FURC	5.640	24,000,000.00	23,818,373.33		23,818,373.33
38043 BK AMER CD	19 40 07/18/00 01/06/00 FURC	5.602	25,000,000.00	25,000,000.00		25,000,000.00
38044 AELTUS CBO C/P	19 40 03/10/00 01/06/00 FURC	5.800	11,000,000.00	10,886,577.78		10,886,577.78
38045 AELTUS CBO C/P	19 40 03/16/00 01/06/00 FURC	5.860	3,000,000.00	2,966,166.67		2,966,166.67
38046 FMC DISCOUNT NOTES	19 87 03/16/00 01/07/00 FURC	5.866	4,000,000.00	3,956,530.00		3,956,530.00
38047 BK AMER CD	19 40 08/15/00 01/07/00 FURC	5.732	4,692,000.00	4,692,000.00		4,692,000.00
38048 BK AMER CD	19 40 08/15/00 01/07/00 FURC	6.110	93,000.00	93,000.00		93,000.00
38049 BK AMER CD	19 40 08/15/00 01/07/00 FURC	6.110	175,000.00	175,000.00		175,000.00
38050 BK AMER CD	19 40 08/15/00 01/07/00 FURC	6.110	40,000.00	40,000.00		40,000.00
38051 BK AMER CD	19 40 08/15/00 01/11/00 FURC	6.120	8,000,000.00	8,000,000.00		8,000,000.00
38052 BK AMER CD	19 40 08/15/00 01/11/00 FURC	6.120	12,000,000.00	12,000,000.00		12,000,000.00
38053 BK AMER CD	19 40 03/01/00 01/12/00 FURC	5.740	4,000,000.00	4,000,000.00		4,000,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
01/01/00 TO 01/31/00
SETTLEMENT DATE BASIS
.. 32 FUNDS
PAGE: 5
RUN: 02/02/00 00:00:11

INVENT DESCRIPTION/POOL# NO. MEMO	BANK BROK CASH DATE / ENTRY	MATURITY SETTLE	TRADE/ TYE	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38054 BK AMER CD	19	40	03/01/00 01/12/00	PURC	5,740	6,000,000.00	6,000,000.00	-6,000,000.00
			01/12/00 01/12/00		5,740			
38055 BK AMER CD	19	40	03/14/00 01/12/00	PURC	5,740	8,000,000.00	8,000,000.00	-8,000,000.00
			01/12/00 01/12/00		5,740			
38056 BK AMER CD	19	40	03/14/00 01/12/00	PURC	5,740	17,000,000.00	17,000,000.00	-17,000,000.00
			01/12/00 01/12/00		5,740			
38057 BK AMER CD	19	40	03/12/00 01/12/00	PURC	5,740	35,000,000.00	35,000,000.00	-35,000,000.00
			01/12/00 01/12/00		5,740			
38058 BK AMER CD	19	40	03/28/00 01/12/00	PURC	5,740	5,000,000.00	5,000,000.00	-5,000,000.00
			01/12/00 01/12/00		5,740			
38059 BK AMER CD	19	40	04/03/00 01/12/00	PURC	5,900	5,000,000.00	5,000,000.00	-5,000,000.00
			01/12/00 01/12/00		5,900			
38060 BK AMER CD	19	40	04/03/00 01/12/00	PURC	5,900	2,000,000.00	2,000,000.00	-2,000,000.00
			01/12/00 01/12/00		5,900			
38061 BK AMER CD	19	40	04/03/00 01/12/00	PURC	5,900	3,000,000.00	3,000,000.00	-3,000,000.00
			01/12/00 01/12/00		5,900			
38062 FEDL HOME LTN MTG CORP	19	40	03/16/00 01/13/00	PURC	5,620	12,000,000.00	11,881,980.00	-11,881,980.00
			01/13/00 01/13/00		5,676			
38063 AT & T C/P	19	87	03/02/00 01/13/00	PURC	5,680	3,000,000.00	2,976,806.67	-2,976,806.67
			01/13/00 01/13/00		5,724			
38064 BK AMER CD	19	40	03/14/00 01/14/00	PURC	5,740	10,000,000.00	10,000,000.00	-10,000,000.00
			01/14/00 01/14/00		5,740			
38065 KITTY HAWK C/P	19	40	02/23/00 01/14/00	PURC	5,680	11,000,000.00	10,930,577.78	-10,930,577.78
			01/14/00 01/14/00		5,716			
38066 KITTY HAWK C/P	19	40	02/23/00 01/14/00	PURC	5,680	20,000,000.00	19,873,777.78	-19,873,777.78
			01/14/00 01/14/00		5,716			
38067 BK AMER B/A	19	40	02/25/00 01/18/00	PURC	5,600	2,000,000.00	1,968,177.75	-1,968,177.75
			01/18/00 01/18/00		5,633			
38068 ENTERPRISE FD C/P	19	40	02/15/00 01/18/00	PURC	5,690	20,000,000.00	19,911,488.89	-19,911,488.89
			01/18/00 01/18/00		5,715			
38069 KITTY HAWK C/P	19	40	02/15/00 01/18/00	PURC	5,690	20,000,000.00	19,911,488.89	-19,911,488.89
			01/18/00 01/18/00		5,715			
38070 BK AMER B/A	19	40	07/12/00 01/19/00	PURC	5,780	20,000,000.00	19,438,055.56	-19,438,055.56
			01/19/00 01/19/00		5,947			
38071 KITTY HAWK C/P	19	40	02/15/00 01/19/00	PURC	5,690	15,000,000.00	14,935,987.50	-14,935,987.50
			01/19/00 01/19/00		5,714			
38072 FEDERAL NATL MTG ASSN D	19	40	03/16/00 01/20/00	PURC	5,590	6,000,000.00	5,947,826.67	-5,947,826.67
			01/20/00 01/20/00		5,724			
38073 KITTY HAWK C/P	19	40	02/15/00 01/20/00	PURC	5,700	4,000,000.00	3,983,533.33	-3,983,533.33
			01/20/00 01/20/00		5,720			
38074 QUINCY CAPITAL C/P	19	40	02/22/00 01/20/00	PURC	5,690	50,096,000.00	49,834,707.61	-49,834,707.61
			01/20/00 01/20/00		5,750			
38075 KITTY HAWK C/P	19	40	03/02/00 01/20/00	PURC	5,789	10,000,000.00	9,932,916.67	-9,932,916.67
			01/20/00 01/20/00		5,789			

* ACTIVE TRANSACTIONS *

CITY OF COUNTY OF SAN FRANCISCO
M R . DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
01/01/00 TO 01/31/00
SETTLEMENT DATE BASIS
F 32 FUNDS

PAGE: 6
RUN: 02/02/00 00:00:11

INVSMT DESCRIPTION/POOL# NO. MEMO	BANK BROK	MATURITY	TRADE/ CASH DATE / ENTRY	SETTLE	TYN	COUPON YIELD	FAR VALUE ORIGINAL FACE	BOOK VALUE PRM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38076 BK AMER CD	19	40	03/21/00	01/20/00	PURC	5.760	25,000,000.00	25,000,000.00		
38077 BK AMER B/A	19	40	01/20/00	01/24/00	PURC	5.760	4,000,000.00	3,984,500.00		-25,000,000.00
38078 QUINCY C/P	19	40	01/24/00	01/24/00	PURC	5.602	9,000,000.00	8,957,325.00		-3,984,500.00
38079 BK AMER CD	19	40	01/24/00	01/24/00	PURC	5.717	15,000,000.00	15,000,000.00		-8,957,325.00
38080 BK AMER B/A	19	40	02/18/00	01/24/00	PURC	5.580	4,000,000.00	3,995,120.00		-15,000,000.00
38081 BK AMER B/A	19	40	02/22/00	01/24/00	PURC	5.580	5,600,000.00	5,575,696.00		-3,985,120.00
38082 NEGOTIABLE C.D.'S	19	40	01/24/00	01/25/00	PURC	5.740	36,000,000.00	36,000,000.00		-5,575,696.00
38083 BK AMER CD	19	40	03/22/00	01/26/00	PURC	5.740	25,000,000.00	25,000,000.00		-36,000,000.00
38084 BK AMER CD	19	40	03/23/00	01/26/00	PURC	5.740	12,000,000.00	12,000,000.00		-25,000,000.00
38085 BK AMER CD	19	40	03/24/00	01/26/00	PURC	5.740	7,000,000.00	7,000,000.00		-12,000,000.00
38086 BK AMER CD	19	40	04/03/00	01/26/00	PURC	5.910	20,000,000.00	20,000,000.00		-7,000,000.00
38087 BK AMER C.D.	19	40	02/18/00	01/26/00	PURC	5.610	50,000,000.00	50,000,000.00		-20,000,000.00
38088 BK AMER C.D.	19	40	02/25/00	01/26/00	PURC	5.640	50,000,000.00	50,000,000.00		-50,000,000.00
38089 BK AMER C.D.	19	40	02/28/00	01/28/00	PURC	5.640	12,000,000.00	12,000,000.00		-50,000,000.00
38090 BK AMER C.D.	19	40	02/28/00	01/28/00	PURC	5.640	8,000,000.00	8,000,000.00		-12,000,000.00
38091 BK AMER C.D.	19	40	02/28/00	01/28/00	PURC	5.640	3,000,000.00	3,000,000.00		-8,000,000.00
38092 BK AMER C.D.	19	40	02/28/00	01/28/00	PURC	5.640	3,000,000.00	3,000,000.00		-3,000,000.00
38093 BK AMER C.D.	19	40	02/28/00	01/28/00	PURC	5.640	7,000,000.00	7,000,000.00		-3,000,000.00
38094 T NOTE (99.25)	19	40	01/31/02	01/31/00	PURC	6.375	8,000,000.00	7,980,625.00		-7,000,000.00
38095 T NOTE (99.18)	19	40	01/31/02	01/31/00	PURC	6.375	8,000,000.00	7,964,375.00		-7,980,625.00
38096 T NOTE (99.18)	19	40	01/31/02	01/31/00	PURC	6.375	8,000,000.00	7,964,375.00		-7,964,375.00
38097 T NOTE (99.25)	19	45	01/31/02	01/31/00	PURC	6.375	8,000,000.00	7,980,625.00		-7,964,375.00
			01/28/00	01/31/00				-19,375.00		-7,980,625.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DAILY 415-554-4467
DETAIL TRANSACTION REPORT - FIXED INCOME
01/01/00 TO 01/31/00
SETTLEMENT DATE BASIS
11/32 FUNDS

PAGE: 7
RUN: 02/02/00 00:00:11

INVEST DESCRIPTION/POOL# NO. MEMO	BANK BROK	MATURITY TRADE/ CASH DATE /ENTRY	SETTLE	TYE	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT / (ACCRET)	(GAIN) / LOSS SETTLEMENT
38098 T NOTE (99.25)	19	89	01/31/02	01/31/00	PURC	6.375	8,000,000.00	7,980,625.00	-7,980,625.00
			01/28/00	01/31/00		6.506		-19,375.00	
38099 T NOTE (99.18)	19	89	01/31/02	01/31/00	PURC	6.375	8,000,000.00	7,965,000.00	-7,965,000.00
			01/28/00	01/31/00		6.612		-35,000.00	
38100 T NOTE (99.25)	19	87	01/31/02	01/31/00	PURC	6.375	8,000,000.00	7,981,250.00	-7,981,250.00
			01/28/00	01/31/00		6.502		-18,750.00	
38101 T NOTE (99.18)	19	87	01/31/02	01/31/00	PURC	6.375	8,000,000.00	7,965,000.00	-7,965,000.00
			01/28/00	01/31/00		6.612		-35,000.00	
38102 ENY INT (46522.08)	19	99	03/30/00	01/04/00	PURC	5.550	25,000,000.00	25,000,000.00	-25,000,000.00
			01/31/00	01/04/00		5.550		-25,000,000.00	
	99		01/31/00	01/04/00	SALE	5.550		5,947,733.33	-46,522.08
			02/29/00	01/04/00	PURC	5.600	6,000,000.00	5,947,733.33	25,046,522.08
38103 BK AMER B/A	19	40	01/31/00	01/04/00		5.649		-52,266.67	-5,947,733.33

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
M R . D A N I E L D A I L Y 4 1 5 - 5 5 4 - 4 4 8 7
DETAIL TRANSACTION REPORT
01/01/00 TO 01/31/00
REPORT GRAND TOTALS
ASSETS

PAGE: 8
RUN: 02/02/00 00:00:11

TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
EURC (67)	5.807	806,696,000.00	803,992,262.49	-2,703,737.51					-803,992,262.49
SALE (3)	5.566	-44,000,000.00	-43,632,475.27	367,524.73			-358,286.95	-46,547.64	44,037,060.97
INTR (14)		6.461					-3,728,125.00	248.89	
MAT (55)		5.843	-751890000.00	-742448429.33			-10185489.00		743,232,347.66

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

March 7, 2000

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past eight months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 105,725,548	Earned Interest Yield
Total Net Earnings	\$ 97,876,197	Pooled Funds 5.744%
Average Age of Portfolio	380 Days	All Funds 5.606%

Total cost of the securities on hand on February 29, 2000 was \$2,502,055,556 with a market value of \$2,479,102,963 plus fixed assets accrued earnings of \$13,288,939.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of February 29, 2000. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of February 2000, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on February 29, 2000.
4. General journal detailing purchases, sales, and interest activities during the month of February 2000.

Very truly yours,

DOCUMENTS DEPT.

Susan Leal
Treasurer

AUG 29 2001

SAN FRANCISCO
PUBLIC LIBRARY

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)
Ed Harrington, Controller (w/Enc.)
Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds
Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., E. Navas

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
2/01/00 THROUGH 2/29/00

ALL FUNDS

PAGE: 1
RUN: 03/01/00 09:38:54

	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	13,179,570.11	.00	.00	N/A	13,179,570.11
TOTAL NET EARNINGS THIS PERIOD:	11,437,411.77	.00	.00	N/A	11,437,411.77
AVERAGE DAILY PORTFOLIO BALANCE:	2,461,305,043.25	.00	.00	N/A	2,461,305,043.25
EARNED INCOME YIELD THIS PERIOD:	5.849	.000	.000	N/A	5.849
END OF PERIOD PORTFOLIO BALANCE:	2,502,055,555.57	.00	.00	N/A	2,502,055,555.57
CURRENT AMORTIZED BOOK VALUE:	2,505,663,349.15	.00	.00	N/A	2,505,663,349.15
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.881	.000	.000	N/A	5.881
WEIGHTED AVERAGE DAYS TO MATURITY:	380	0	0	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	380	0	0	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.849

(SHEET)
MAJOR SORT KEY IS IC#

SUMMARY DESCRIPTION

		CUM	TRNG	BOOK	PAR VALUE	BOOK VALUE
		RATE	YIELD	PRICE	SHARES	
(Investment Type) 12	TREASURY NOTES	5.623	5.820	99.271	1,164,005,000.00	1,155,517,288.95
(Investment Type) 41	FNMA DISCOUNT NOTES	5.642	5.738	98.309	28,387,000.00	27,907,056.04
(Investment Type) 43	FEDERAL HOME LOAN DISC NOTES	5.545	5.678	97.657	73,714,000.00	71,986,720.02
(Investment Type) 44	FWC DISCOUNT NOTES	5.596	5.679	98.493	133,800,000.00	131,783,814.02
(Investment Type) 51	BANKERS ACCEPTANCE-DOMESTIC	5.600	5.754	97.320	224,455,053.64	218,439,282.93
(Investment Type) 81	COMMERCIAL PAPER DISC	5.835	5.890	99.064	211,400,000.00	209,421,393.61
(Investment Type) 91	NEGOTIABLE C.D.'S	5.890	5.890	100.000	687,000,000.00	687,000,000.00
	REPORT TOTALS	5.708	5.827	99.179	2,522,761,053.64	2,502,055,555.57
	ASSETS					
	FIXED					

(REFRMT)

INVESTMENTS OUTSTANDING AS OF 02/29/00

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INVESTMENT CONTRACT INFORMATION											INVESTMENT CONTRACT INFORMATION	
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INVESTMENTS OUTSTANDING AS OF 02/29/00

MAJOR SORT KEY IS ICC#

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET MARKET PRICE	CURR ACOR PRICE SOURCE	INT UNREALIZED	GAIN LOSS
A 36041 T	NOTE (99.30) 08/15/97 08/15/00	9128273D2	19	100	6.0000	5,000,000.00	4,996,437.50	12,362.64	SUNBOARD	3,906.25	
A 36042 T	NOTE (99.30) 08/15/97 08/15/00	9128273D2	19	100	6.0000	5,000,000.00	4,996,437.50	12,362.64	SUNBOARD	3,906.25	
A 36043 T	NOTE (99.30) 08/15/97 08/15/00	9128273D2	19	100	6.0000	5,000,000.00	4,996,437.50	12,362.64	SUNBOARD	3,906.25	
A 34805 T	NOTE (99.25) 02/29/96 02/28/01	912827X23	99	100	5.6250	19,952,624.60	19,862,500.00	3,057.07	SUNBOARD	-90,124.40	
A 34807 T	NOTE (99.25) 02/29/96 02/28/01	912827X23	99	100	5.6250	19,952,624.60	19,862,500.00	3,057.07	SUNBOARD	-90,124.40	
A 34810 T	NOTE (99.16) 02/29/96 02/28/01	912827X23	99	100	5.6250	25,000,000.00	24,828,125.00	3,871.33	SUNBOARD	-22,525.00	
A 34828 T	NOTE (98.5) 03/11/96 02/28/01	912827X23	19	100	5.6250	5,000,000.00	4,965,625.00	764.27	SUNBOARD	-47,387.15	
A 34829 T	NOTE (98.5) 03/11/96 02/28/01	912827X23	19	100	5.6250	5,000,000.00	4,965,625.00	764.27	SUNBOARD	-47,387.15	
A 34830 T	NOTE (98.19) 03/11/96 02/28/01	912827X23	19	100	5.6250	5,000,000.00	4,965,625.00	764.27	SUNBOARD	-47,387.15	
A 35706 T	NOTE 04/24/97 04/30/01	912827X64	40	000	6.2500	6,892,265.63	6,989,062.50	146,634.62	SUNBOARD	96,796.87	
A 35707 T	NOTE 04/24/97 04/30/01	912827X64	19	100	6.2500	7,000,000.00	6,989,062.50	146,634.62	SUNBOARD	97,890.62	
A 35708 T	NOTE 04/24/97 04/30/01	912827X64	19	100	6.2500	7,000,000.00	6,989,062.50	146,634.62	SUNBOARD	96,796.91	
A 35709 T	NOTE 04/24/97 04/30/01	912827X64	19	100	6.2500	7,000,000.00	6,989,062.50	146,634.62	SUNBOARD	98,984.37	
A 36757 T	NOTE (100.21) 05/15/98 05/15/01	9128274E3	89	000	5.6250	6,890,078.13	6,989,062.50	436,050.82	SUNBOARD	-281,250.00	
A 36761 T	NOTE (100.21) 05/15/98 05/15/01	9128274E3	19	100	5.6250	30,009,375.00	29,728,125.00	436,050.82	SUNBOARD	-281,250.00	
A 35069 T	NOTE (99.215) 05/31/96 05/31/01	912827Y22	87	000	6.5826	9,965,300.00	10,006,250.00	163,387.98	SUNBOARD	40,950.00	
A 35070 T	NOTE (99.215) 05/31/96 05/31/01	912827Y22	19	100	6.5826	10,000,000.00	10,006,250.00	163,387.98	SUNBOARD	40,950.00	
A 37600 T	NOTE (99.21) 06/01/99 05/31/01	9128275H1	40	000	5.8262	9,965,300.00	10,062,500.00	163,387.98	SUNBOARD	40,950.00	
A 37601 T	NOTE (99.21) 06/01/99 05/31/01	9128275H1	19	100	5.8262	9,965,300.00	10,062,500.00	163,387.98	SUNBOARD	40,950.00	
A 37602 T	NOTE (99.21) 06/01/99 05/31/01	9128275H1	19	100	5.8262	9,965,300.00	10,062,500.00	163,387.98	SUNBOARD	40,950.00	
A 35192 T	NOTE (97.8) 08/15/96 08/15/01	912827B92	19	100	7.8750	7,000,000.00	7,133,437.50	105,573.77	SUNBOARD	-85,000.00	
A 35213 T	NOTE (98.27) 09/03/96 08/31/01	912827Z39	19	100	6.5000	5,000,000.00	5,001,562.50	893.15	SUNBOARD	60,156.25	
A 35214 T	NOTE (98.27) 09/03/96 08/31/01	912827Z39	19	100	6.5000	5,000,000.00	5,001,562.50	893.15	SUNBOARD	60,156.25	
A 35215 T	NOTE (98.27) 09/03/96 08/31/01	912827Z39	19	100	6.5000	5,000,000.00	5,001,562.50	893.15	SUNBOARD	60,156.25	

(REFWKY)

INVESTMENTS OUTSTANDING AS OF 02/29/00

RUN: 03/02/00 00:04:06

INVEST DESCRIPTION			CUSIP		BANK FUND		CPN RATE		PAR/SHARES		MARKET VALUE		CURR ACRR INT		UNREALIZED GAIN	
NUMBER	PURCHASE DATE	MATURITY DATE			BROK	SAFE	YTM	TR	BOOK		MARKET PRICE		PRICE	SOURCE	UNREALIZED	LOSS
A 35254 T	NOTE (97.11)		912827239	19	100		6.5000		5,000,000.00		5,001,562.50		883.15		136,385.86	
	09/03/96 08/31/01			87	000		7.1516		4,865,176.64		100.0312500000		SUNGDAR			
A 37786 T	NOTE (99.26)		9128275P3	19	100		5.5000		5,000,000.00		4,929,687.50		747.28		-59,765.63	
	08/31/99 08/31/01			40	000		5.6130		4,989,453.13		98.5937500000		SUNGDAR			
A 37787 T	NOTE (99.30)		9128275F3	19	100		5.5000		10,000,000.00		9,859,575.00		1,494.57			
	08/31/99 08/31/01			40	000		5.5498		9,990,700.00		98.5937500000		SUNGDAR		-131,325.00	
A 37788 T	NOTE (99.235)		9128275F3	19	100		5.5000		10,000,000.00		9,859,575.00		1,494.57			
	08/31/99 08/31/01			40	000		5.6465		9,972,656.25		98.5937500000		SUNGDAR		-113,281.25	
A 37789 T	NOTE (99.21)		9128275F3	19	100		5.5000		5,000,000.00		4,929,687.50		747.28		-52,734.38	
	08/31/99 08/31/01			40	000		5.6885		4,982,421.88		98.5937500000		SUNGDAR			
A 37790 T	NOTE (99.30)		9128275P3	19	100		5.5000		10,000,000.00		9,859,575.00		1,494.57		-132,225.00	
	08/31/99 08/31/01			89	000		5.5450		9,991,600.00		98.5937500000		SUNGDAR			
A 37791 T	NOTE (99.22)		9128275F3	19	100		5.5000		5,000,000.00		4,929,687.50		747.28		-52,734.38	
	08/31/99 08/31/01			89	000		5.6885		4,982,421.88		98.5937500000		SUNGDAR			
A 37792 T	NOTE (99.30)		9128275P3	19	100		5.5000		10,000,000.00		9,859,575.00		1,494.57		-132,225.00	
	08/31/99 08/31/01			74	000		5.5450		9,991,600.00		98.5937500000		SUNGDAR			
A 37793 T	NOTE (99.21)		9128275F3	19	100		5.5000		5,000,000.00		4,929,687.50		747.28		-52,734.38	
	08/31/99 08/31/01			74	000		5.6885		4,982,421.88		98.5937500000		SUNGDAR			
A 37794 T	NOTE (99.21)		9128275F3	19	100		5.5000		5,000,000.00		4,929,687.50		747.28		-52,734.38	
	08/31/99 08/31/01			87	000		5.6885		4,982,421.88		98.5937500000		SUNGDAR			
A 37795 T	NOTE (99.30)		9128275F3	19	9530		5.5000		10,000,000.00		9,859,575.00		1,494.57		-132,225.00	
	08/31/99 08/31/01			87	000		5.5450		9,991,600.00		98.5937500000		SUNGDAR			
A 37994 T	NOTE (99.23)		9128272C5	19	100		5.8750		25,000,000.00		24,726,562.50		369,193.99		-201,171.88	
	11/30/99 11/30/01			40	000		6.0306		24,927,734.38		98.9062500000		SUNGDAR			
A 37995 T	NOTE (99.23)		9128272C5	19	100		5.8750		25,000,000.00		24,726,562.50		369,193.99		-201,171.88	
	11/30/99 11/30/01			87	000		6.0306		24,927,734.38		98.9062500000		SUNGDAR			
A 35462 T	NOTE		9128272E1	19	100		6.1250		10,000,000.00		9,925,000.00		-102,644.23		-51,562.50	
	12/31/96 12/31/01			40	000		6.1864		9,976,562.50		99.2500000000		SUNGDAR		136,487.50	
A 35520 T	NOTE (98.2)		9128272G6	19	100		6.2500		10,000,000.00		9,943,750.00		51,510.99		226,131.25	
	01/31/97 01/31/02			89	000		6.2500		10,000,000.00		99.4375000000		SUNGDAR			
A 35521 T	NOTE (99.10)		9128272G6	19	1		6.2500		20,000,000.00		19,887,500.00		103,021.98			
	01/31/97 01/31/02			89	000		6.6536		19,661,368.75		99.4375000000		SUNGDAR			
A 35522 T	NOTE (99.11)		9128272G6	74	000		6.2500		4,000,000.00		3,977,500.00		20,604.40		4,375.00	
	01/31/97 01/31/02			19	1		3,973,125.00		99.4375000000		SUNGDAR					
A 35523 T	NOTE (99.11)		9128272G6	74	000		6.2500		6,000,000.00		5,966,250.00		30,906.59		6,562.50	
	01/31/97 01/31/02			19	100		6.4092		5,959,687.50		99.4375000000		SUNGDAR			
A 35524 T	NOTE (99.25)		9128272G6	19	100		6.2500		5,000,000.00		4,971,875.00		25,755.49		-16,475.00	
	01/31/97 01/31/02			87	000		6.3051		4,988,350.00		99.4375000000		SUNGDAR			
A 35525 T	NOTE (99.16)		9128272G6	19	100		6.2500		10,000,000.00		9,943,750.00		51,510.99		-5,468.70	
	01/31/97 01/31/02			74	000		6.3702		9,949,218.70		99.4375000000		SUNGDAR			
A 35526 T	NOTE (99.16)		9128272G6	19	100		6.2500		10,000,000.00		9,943,750.00		51,510.99		-4,667.50	
	01/31/97 01/31/02			89	000		6.3720		9,948,437.50		99.4375000000		SUNGDAR			
A 35527 T	NOTE (99.16)		9128272G6	19	100		6.2500		10,000,000.00		9,943,750.00		51,510.99		-9,375.00	
	01/31/97 01/31/02			89	000		6.3609		9,953,125.00		99.4375000000		SUNGDAR			
A 35528 T	NOTE (99.16)		9128272G6	19	100		6.2500		10,000,000.00		9,943,750.00		51,510.99		-5,468.70	
	01/31/97 01/31/02			74	000		6.3702		9,949,218.70		99.4375000000		SUNGDAR			
A 36094 T	NOTE (99.25)		9128275K6	19	100		6.3702		8,000,000.00		7,977,500.00		42,032.97		-3,125.00	
	01/31/00 01/31/02			40	000		6.5061		7,980,625.00		99.7187500000		SUNGDAR			

(REMARK)

INVESTMENTS OUTSTANDING AS OF 02/29/00

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/ BOOK	SHARES BOOK	MARKET PRICE	CURR PRICE	ACCR SOURCE	INT UNREALIZED	GAIN LOSS
A 38095	T NOTE (99.18) 01/31/00 01/31/02	9128275X6	19	100	6.3750	8,000,000.00	7,977,500.00	99,718,750,000	42,032.97	42,032.97	13,125.00		
A 38096	T NOTE (99.18) 01/31/00 01/31/02	9128275X6	40	000	6.6164	7,964,375.00	7,977,500.00	99,718,750,000	42,032.97	42,032.97	13,125.00		
A 38097	T NOTE (99.25) 01/31/00 01/31/02	9128275X6	19	100	6.3750	8,000,000.00	7,977,500.00	99,718,750,000	42,032.97	42,032.97	-3,125.00		
A 38098	T NOTE (99.25) 01/31/00 01/31/02	9128275X6	45	000	6.5061	7,980,625.00	7,977,500.00	99,718,750,000	42,032.97	42,032.97	-3,125.00		
A 38099	T NOTE (99.18) 01/31/00 01/31/02	9128275X6	19	100	6.3750	8,000,000.00	7,977,500.00	99,718,750,000	42,032.97	42,032.97	12,500.00		
A 38100	T NOTE (99.25) 01/31/00 01/31/02	9128275X6	19	100	6.3750	8,000,000.00	7,977,500.00	99,718,750,000	42,032.97	42,032.97	-3,750.00		
A 38101	T NOTE (99.18) 01/31/00 01/31/02	9128275X6	19	100	6.5019	8,000,000.00	7,977,500.00	99,718,750,000	42,032.97	42,032.97	12,500.00		
A 35724	T NOTE (99.18) 04/30/97 04/30/02	9128272S0	19	1	6.6250	10,000,000.00	10,012,500.00	100,125,000,000	222,046.70	222,046.70	65,900.00		
A 36196	T NOTE (100.60) 10/31/97 10/31/02	9128273J4	40	000	5.7064	15,028,125.00	14,700,000.00	100,125,000,000	289,079.67	289,079.67	-328,125.00		
A 36197	T NOTE (100.60) 10/31/97 10/31/02	9128273J4	19	100	5.7064	15,028,125.00	14,700,000.00	100,125,000,000	289,079.67	289,079.67	-326,953.13		
A 36198	T NOTE (100.60) 10/31/97 10/31/02	9128273J4	89	000	5.7082	15,026,953.13	14,700,000.00	98,000,000,000	289,079.67	289,079.67	-326,953.13		
A 36594	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	100	5.5000	8,000,000.00	7,975,000.00	96,937,500,000	4,598.36	4,598.36	-5,135.00		
A 36595	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	100	5.5000	8,000,000.00	7,975,000.00	96,937,500,000	198,879.10	198,879.10	-221,638.75		
A 36596	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	100	5.5000	8,000,000.00	7,975,000.00	96,937,500,000	3,448.77	3,448.77	-3,851.25		
A 36597	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	89	000	5.6148	149,257.50	96,937,500,000	96,937,500,000	22,991.80	22,991.80	-26,125.00		
A 36598	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	89	000	5.6043	993,500.00	96,937,500,000	96,937,500,000	229,918.03	229,918.03	-256,750.00		
A 36599	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	100	5.5000	10,000,000.00	9,950,500.00	96,937,500,000	229,918.03	229,918.03	-256,750.00		
A 36605	T NOTE (99.9) 03/31/98 03/31/03	9128274B5	19	100	5.6149	10,000,000.00	9,950,500.00	96,937,500,000	229,918.03	229,918.03	-256,750.00		
A 36606	T NOTE (99.9) 03/31/98 03/31/03	9128274B5	40	000	5.6689	10,000,000.00	9,927,343.75	96,937,500,000	229,918.03	229,918.03	-233,593.75		
A 36607	T NOTE (99.9) 03/31/98 03/31/03	9128274B5	89	000	5.6707	10,000,000.00	9,926,562.50	96,937,500,000	229,918.03	229,918.03	-233,812.50		
A 36608	T NOTE (99.8) 03/31/98 03/31/03	9128274B5	87	000	5.6707	9,926,562.50	7,000,000.00	96,937,500,000	160,942.62	160,942.62	-161,328.13		
A 36609	T NOTE (99.8) 03/31/98 03/31/03	9128274B5	89	000	5.6762	7,000,000.00	6,785,625.00	96,937,500,000	160,942.62	160,942.62	-161,328.13		
A 36610	T NOTE (99.8) 03/31/98 03/31/03	9128274B5	87	000	5.6762	7,000,000.00	6,785,625.00	96,937,500,000	160,942.62	160,942.62	-161,328.13		
A 36611	T NOTE (99.8) 03/31/98 03/31/03	9128274B5	19	100	5.5000	7,000,000.00	6,785,625.00	96,937,500,000	160,942.62	160,942.62	-161,328.13		
A 36612	T NOTE (99.8) 03/31/98 03/31/03	9128274B5	40	000	5.6762	6,946,953.13	6,785,625.00	96,937,500,000	160,942.62	160,942.62	-161,328.13		

CITY OF SAN FRANCISCO
M. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 5
RUN: 03/02/00 00:04:06

(REPRINT)

INVESTMENTS OUTSTANDING AS OF 02/29/00
MAJOR SORT KEY IS ICS#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SALE	CEN YTM	RATE TR	PAR/ BOOK	SHARES	MARKET PRICE	CURR PRICE	ACCR SOURCE	INT UNREALIZED	GAIN LOSS
A 36620 T	NOTE (99.13) 03/31/98 03/31/03	912827485	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 36621 T	NOTE (99.13) 03/31/98 03/31/03	912827485	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 36622 T	NOTE (99.13) 03/31/98 03/31/03	912827485	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 36623 T	NOTE (99.13) 03/31/98 03/31/03	912827485	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 36792 T	NOTE (99.23) 06/01/98 05/31/03	912827482	19	100	5.5000	25,000,000.00	24,119,687.50	96,7187500000	345,628.42	-751,953.13			
A 36793 T	NOTE (99.23) 06/01/98 05/31/03	912827482	19	100	5.5000	25,000,000.00	24,119,687.50	96,7187500000	345,628.42	-751,953.13			
A 36990 T	NOTE (99.23) 06/01/98 05/31/03	912827403	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 36991 T	NOTE (99.23) 06/01/98 05/31/03	912827403	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 33942 T	NOTE (88.20) 09/27/94 08/15/03	912827403	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 37126 T	NOTE (99.22) 11/16/98 11/15/03	912827403	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 37129 T	NOTE (98.25) 11/16/98 11/15/03	912827403	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 37130 T	NOTE (98.25) 11/16/98 11/15/03	912827403	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 37138 T	NOTE (99.8) 11/16/98 11/15/03	912827403	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 37141 T	NOTE (99.8) 11/16/98 11/15/03	912827403	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 37142 T	NOTE (99.8) 11/16/98 11/15/03	912827403	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 37143 T	NOTE (98.25) 11/16/98 11/15/03	912827403	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 37144 T	NOTE (98.25) 11/16/98 11/15/03	912827403	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 37146 T	NOTE (98.30) 11/16/98 11/15/03	912827403	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 371950 T	NOTE (99.4) 11/15/99 11/15/03	912827546	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 37378 T	NOTE (99.22) 02/16/99 02/15/04	912827546	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 37379 T	NOTE (99.12) 02/16/99 02/15/04	912827546	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 37383 T	NOTE (98.25) 02/16/99 02/15/04	912827546	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 37546 T	NOTE (99.4) 05/17/99 05/15/04	912827546	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			
A 37547 T	NOTE (99.4) 05/17/99 05/15/04	912827546	19	100	5.5000	10,000,000.00	9,693,750.00	96,9375000000	229,918.03	-246,093.75			

(REPRINT)

INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	CUSIP	BANK FUND CEN RATE BROK SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 37949 T NOTE (99.17) 11/15/99 05/15/04	9128275F5	19 100 5.2500 45 000 5.8824	20,000,000.00 19,506,250.00	19,012,500.00 95.0625000000	308,653.85 SUNGARD	-493,750.00
SUBTOTAL (Investment Type) 12 TREASURY NOTES	45.67% (M)	5.8225	1164005000.00	113818115.63	13,288,938.45	-2,872,610.33
			115551288.95	97.7814630000		-20,208,783.65
A 38026 FEDERAL NATL MTG ASSN DISC N 12/27/99 03/16/00	313588BU2	19 892 5.8100 40 000 5.8860	8,887,000.00 8,772,258.96	8,866,004.46 99.7637500000	93,227.10 SUNGARD	518.40
A 38072 FEDERAL NATL MTG ASSN DISC N 01/20/00 03/16/00	313588BU2	19 5622 5.3900 40 000 5.6390	6,000,000.00 5,947,826.67	5,985,825.00 99.7637500000	38,198.33 SUNGARD	-200.00
A 37961 FEDERAL NATL MTG ASSN DISC N 11/18/99 04/17/00	313588V51	19 908 5.5100 40 000 5.6404	6,500,000.00 6,349,775.97	6,451,629.17 99.2558333333	103,465.56 SUNGARD	-1,612.36
A 37962 FEDERAL NATL MTG ASSN DISC N 11/18/99 05/11/00	313588W50	19 9091 5.5000 45 000 5.5000	5,000,000.00 4,942,805.56	4,942,805.56 98.8561111111	79,444.45 SUNGARD	-2,958.33
A 38141 FEDERAL NATL MTG ASSN DISC N 02/25/00 05/25/00	313588X55	19 906 5.8250 87 000 5.9111	2,000,000.00 1,970,875.00	1,972,611.11 98.6305555556	1,618.06 SUNGARD	118.05
SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NO	1.13% (M)	5.6419	28,387,000.00	28,218,875.30	315,953.50	636.45
		5.7383	27,907,056.04	99.4077410000		-4,770.69
A 38021 FEDL HOME LOAN BK CONS DISC 12/10/99 03/08/00	313384DU5	19 877 5.5950 40 000 5.6735	7,000,000.00 6,903,175.42	6,992,282.50 99.8837500000	89,209.16 SUNGARD	-102.08
A 37938 FEDL HOME LOAN BK CONS DISC 11/09/99 03/09/00	313384DU3	19 888 5.4720 40 000 5.5745	10,000,000.00 9,816,080.00	9,987,400.00 99.8740000000	171,760.00 SUNGARD	-440.00
A 38114 FEDL HOME LOAN BK CONS DISC 02/15/00 03/17/00	313384DK3	19 907 5.6600 89 000 5.6877	6,000,000.00 5,970,756.67	5,984,880.00 99.7480000000	14,150.00 SUNGARD	-26.67
A 37940 FEDL HOME LOAN BK CONS DISC 11/09/99 03/29/00	313384DU5	19 877 5.4700 40 000 5.5898	9,000,000.00 8,807,182.50	8,960,310.00 99.5590000000	154,527.50 SUNGARD	-1,400.00
A 38142 FEDL HOME LOAN BK CONS DISC 02/25/00 04/24/00	313384V29	19 887 5.8149 87 000 5.8149	4,000,000.00 3,962,240.00	3,965,800.00 99.1450000000	3,200.00 SUNGARD	360.00
A 37957 FEDL HOME LOAN BK CONS DISC 11/17/99 05/10/00	313384MR6	19 917 5.5100 40 000 5.6616	17,714,000.00 17,239,535.43	17,514,225.44 98.8722222222	284,678.74 SUNGARD	-9,988.73
A 37874 FEDL HOME LOAN BK CONS DISC 10/12/99 05/30/00	313384XN6	19 9530 5.5500 40 000 5.7549	20,000,000.00 19,287,750.00	19,708,500.00 98.5425000000	434,750.00 SUNGARD	-14,000.00
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOA	2.93% (M)	5.5450	73,714,000.00	73,113,397.94	1,152,275.40	360.00
		5.6777	71,986,720.02	99.1852270000		-25,957.48
A 38116 FEDL HOME LAN MTG CORP DISC 02/15/00 03/10/00	313396DU5	19 908 5.6900 40 000 5.7117	14,000,000.00 13,946,893.33	13,980,155.00 99.8582500000	33,191.67 SUNGARD	70.00
A 38115 FEDL HOME LAN MTG CORP DISC 02/15/00 03/14/00	313396DU6	19 923 5.6800 87 000 5.7052	15,000,000.00 14,933,733.33	14,969,287.50 99.7952000000	35,500.00 SUNGARD	54.17
A 38046 FMC DISCOUNT NOTES 01/07/00 03/16/00	313396DU0	19 906 5.6700 87 000 5.7323	4,000,000.00 3,956,530.00	3,990,550.00 99.7637500000	34,020.00 SUNGARD	0.00

(REPMKT)

M.R. DANIEL DALY 415-554-4487

RUN: 03/02/00 00:04:06

INVESTMENTS OUTSTANDING AS OF 02/29/00

MAJOR SORT KEY IS IC#

INVEST DESCRIPTION NUMBER	PURCHASE MATURITY DATE	CUSIP	BANK FUND BROK SALE	CEN RATE YTM TR	P#R/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 38062	FEDL HOME LTN MTG CORP DISC 01/13/00 03/16/00	313396UJ0	19 910	5.6200	12,000,000.00	11,971,650.00	89,920.00	
A 38022	FEDL HOME LTN MTG CORP DISC 12/10/99 03/23/00	313396UW2	40 000	5.6120	11,881,980.00	99,7637500000	76,697.34	-250.00
A 37909	FEDL HOME LTN MTG CORP DISC 10/27/99 03/30/00	313396UW7	40 000	5.7045	5,902,725.33	99,6535000000	311,360.00	-212.67
A 37967	FEDL HOME LTN MTG CORP DISC 11/18/99 03/30/00	313396UW7	40 000	5.6964	15,616,977.78	99,3432500000	235,583.11	-1,417.78
A 38143	FEDL HOME LTN MTG CORP DISC 02/23/00 04/18/00	313396VW7	45 000	5.6245	14,800,000.00	99,5432500000	12,020.83	-1,907.55
A 38149	FEDL HOME LTN MTG CORP DISC 02/28/00 04/18/00	313396VW7	87 000	5.8194	14,496,725.44	14,866,000.00	6,377.78	1,400.00
A 37705	FMC DISCOUNT NOTES 07/22/99 04/20/00	313396VW2	40 000	5.1730	20,000,000.00	99,2400000000	544,745.64	1,066.66
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOT			5.34% (M)	5.5957	133,800,000.00	133,149,590.17	1,379,416.37	-2,590.83
				5.6794	131,789,814.02	99,513899000000		-16,231.05
A 37838	UNION BK B/A 09/21/99 03/06/00		19 100	5.5600	8,000,000.00	7,993,655.56	200,160.00	-166.66
A 37861	BK AMER B/A 10/04/99 03/27/00		19 9901	5.4500	34,000,000.00	33,859,787.78	766,936.12	-6,384.44
A 37873	BNY B/A 10/08/99 03/29/00		19 100	5.5983	33,099,236.10	99,5876111111	276,466.66	93.34
A 37896	BNY B/A 10/18/99 03/29/00		70 000	5.8817	11,670,146.67	99,5558888889	128,250.00	-46.67
A 38033	BK AMER B/A 12/28/99 03/31/00		19 5622	5.8510	6,000,000.00	99,5558888889	20,693.33	183.33
A 37895	BNY B/A 10/18/99 04/03/00		19 1	5.7200	1,969,606.67	99,5241666667	21,450.00	9.16
A 37898	BNY B/A 10/19/99 04/10/00		70 000	5.7659	973,306.67	99,4765833333	190,950.00	-100.00
A 37905	BK AMER B/A 10/25/99 04/10/00		19 100	5.6400	8,752,050.00	99,3655555556	143,546.45	-556.75
A 37906	BK AMER B/A 10/25/99 04/11/00		19 100	5.7925	6,969,829.15	99,3655555556	300,800.00	-1,195.83
A 37907	BK AMER B/A 10/25/99 04/17/00		19 100	5.7934	14,602,850.00	99,3496944444	176,405.56	-803.93
A 37908	BK AMER B/A 10/25/99 04/18/00		19 100	5.7990	8,555,640.29	99,2545277778	100,266.66	-466.67
A 37910	BK AMER B/A 10/27/99 04/24/00		19 100	5.7931	4,862,133.34	99,2386666667	137,935.00	-840.00
A 37951	BK AMER B/A 11/15/99 05/08/00		19 803	5.6000	6,802,950.00	99,1435000000	249,666.66	-3,966.66
A 37952	BK AMER B/A 11/15/99 05/10/00		19 1901	5.6000	14,591,666.67	98,9157777778	66,577.78	-1,088.89
			40 000	5.7586	3,889,866.67	98,8838888889		

(REMARK)

INVEST DESCRIPTION	CUSIP	BANK FUND	CEN RATE	PAR/SHARES	MARKET VALUE	CURR ACQR	INT UNREALIZED GAIN
NUMBER	PURCHASE MATURITY DATE	BROK SAFE	YTM TR	BOOK	PRICE SOURCE	UNREALIZED LOSS	
A 37975 BNY B/A	11/19/99 05/10/00	19	480	5,5700	1,500,000.00	1,483,258.33	23,904.59
A 37968 BK AMR B/A	11/19/99 05/12/00	19	000	5,7232	1,459,849.58	98,883888889	-495.84
A 37976 BK AMR B/A	11/19/99 05/16/00	19	100	5,5500	25,000,000.00	24,713,000.00	400,833.33
A 37977 BK AMR B/A	11/19/99 05/16/00	19	000	5,7048	24,321,666.68	98,852000000	-9,500.01
A 37977 BK AMR B/A	11/19/99 05/16/00	19	4615	5,5600	3,000,000.00	2,963,646.67	47,723.34
A 37977 BK AMR B/A	11/19/99 05/16/00	19	000	5,7181	2,917,063.33	98,788222222	-1,140.00
A 37987 BNY B/A	11/23/99 05/16/00	19	9701	5,5600	7,000,000.00	6,915,175.56	111,354.45
A 37987 BNY B/A	11/23/99 05/16/00	19	100	5,5800	6,806,481.11	98,788222222	-2,660.00
A 38013 BNY B/A	12/07/99 05/22/00	19	000	5,7356	21,403,250.00	21,733,408.89	337,590.00
A 38016 BNY B/A	12/08/99 05/26/00	19	9902	5,6400	15,000,000.00	14,803,883.33	-7,431.11
A 38039 BK AMR B/A	01/04/00 06/19/00	19	000	5,7915	14,607,550.00	98,692555556	199,750.00
A 38039 BK AMR B/A	01/04/00 06/19/00	19	000	5,6400	10,000,000.00	9,862,877.78	-3,416.67
A 38039 BK AMR B/A	01/04/00 06/19/00	19	1	5,7943	7,000,000.00	98,628777778	131,600.00
A 38039 BK AMR B/A	01/04/00 06/19/00	19	1	5,8000	7,000,000.00	6,875,302.78	-2,388.89
A 38039 BK AMR B/A	01/04/00 06/19/00	40	000	5,9604	6,811,661.11	98,218611111	64,283.33
SUBTOTAL (Investment Type) 51 BANKERS ACCEPTAN	8.93% (M)			5,5998	224,455,053.64	222,493,421.34	-4,097,143.26
				5,7542	218,439,282.93	99,12604700000	-43,230.68
A 38040 AELTUS CRO C/P	01/04/00 03/01/00	19	912	5,8000	11,000,000.00	11,000,000.00	101,016.67
A 38040 AELTUS CRO C/P	01/04/00 03/01/00	40	000	5,8538	10,898,993.33	10,000,000,000	SUNGARD
A 38017 ENTERPRISE Td C/P	02/15/00 03/01/00	19	1	5,8100	1,400,000.00	1,400,000.00	3,389.17
A 38017 ENTERPRISE Td C/P	02/15/00 03/01/00	40	000	5,8241	1,396,610.83	100,000,000,000	SUNGARD
A 38015 KITTY HAWK C/P	02/28/00 03/01/00	19	910	5,8200	24,000,000.00	24,000,000.00	7,760.00
A 38063 AT & T C/P	01/13/00 03/02/00	19	910	5,8219	23,992,240.00	100,000,000,000	22,720.00
A 38075 KITTY HAWK C/P	01/20/00 03/02/00	19	876	5,7500	2,976,806.67	2,999,520.00	SUNGARD
A 38075 KITTY HAWK C/P	01/20/00 03/02/00	40	000	5,7888	10,000,000.00	99,984000000	65,486.11
A 38122 UC CALIF CP	02/18/00 03/02/00	19	7622	5,7500	9,932,916.67	9,998,400.00	-2.78
A 38110 INTL LEASE C/P	02/07/00 03/06/00	19	910	5,7600	3,991,694.44	3,999,360.00	7,666.67
A 38111 ABBOTT LABS C/P	02/07/00 03/08/00	19	910	5,7859	9,955,200.00	9,992,000.00	36,800.00
A 38123 ENTERPRISE CP	02/18/00 03/09/00	19	907	5,7474	10,000,000.00	99,920000000	0.00
A 38044 AELTUS CRO C/P	01/06/00 03/10/00	19	901	5,7886	4,000,000.00	99,988,800.00	36,544.45
A 38112 FORESTAD, FD C/P	02/07/00 03/10/00	19	100	5,8100	3,987,177.78	3,994,880.00	-77.78
A 38045 AELTUS CRO C/P	01/06/00 03/16/00	19	916	5,8402	4,974,177.78	4,998,000.00	8.89
A 38124 QUINCY CAP CP	02/18/00 03/23/00	40	000	5,8319	1,989,044.44	99,856000000	110.00
A 38124 QUINCY CAP CP	02/18/00 03/23/00	40	000	5,8319	1,989,044.44	99,856000000	18,559.72
A 38124 QUINCY CAP CP	02/18/00 03/23/00	40	000	5,8319	1,989,044.44	99,856000000	4,992,800.00
A 38124 QUINCY CAP CP	02/18/00 03/23/00	40	000	5,8319	1,989,044.44	99,856000000	26,583.33
A 38124 QUINCY CAP CP	02/18/00 03/23/00	40	000	5,8319	1,989,044.44	99,856000000	50.00
A 38124 QUINCY CAP CP	02/18/00 03/23/00	40	000	5,8319	1,989,044.44	99,856000000	3,866.67
A 38124 QUINCY CAP CP	02/18/00 03/23/00	40	000	5,8319	1,989,044.44	99,856000000	48.89

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	RANK	FUND	CEN RATE	PAR/SHARES	MARKET PRICE	CURR ACCT	INT UNREALIZED LOSS
					BANK SAFE		YTM TR	BOOK	MARKET VALUE	PRICE SOURCE	
A 38125	JP MORGAN CP	02/18/00	03/31/00	61667RCX8	19	9530	5.7500	8,000,000.00	7,961,600.00	15,333.33	
A 38119	MERRILL LYNCH C/P	02/16/00	04/18/00	59018UDJ0	19	100	5.7888	7,946,333.33	99,5200000000	SUNGRAD	-66.66
A 38146	FORESTAL EP CP	02/16/00	04/18/00	3465SNDG6	45	000	5.8700	20,000,000.00	19,846,400.00	45,655.56	2,933.33
A 38147	FORESTAL EP CP	02/25/00	04/24/00	3465SNDG6	19	000	5.9299	19,797,811.11	99,2320000000	SUNGRAD	16,388.89
A 38147	FORESTAL EP CP	02/25/00	04/23/00	3465SNDR4	19	9530	5.9000	20,000,000.00	19,827,200.00	4,199.99	
A 38113	BK AMER C/P	02/25/00	04/23/00	0660POE98	40	000	5.9576	19,806,611.12	99,1360000000	SUNGRAD	4,097.22
A 38113	BK AMER C/P	02/08/00	05/09/00	0660POE98	19	924	5.8800	15,000,000.00	14,831,812.50	51,450.00	862.50
A 38106	BK AMER C/P	02/04/00	05/17/00	0660POE00	19	100	5.9677	14,779,500.00	98,8787500000	SUNGRAD	44,436.93
SUBTOTAL	(Investment Type)	B1	COMMERCIAL PAPER	8.43%(M)			5.8346	211,400,000.00	210,195,630.00	760,233.34	14,158.05
							5.8900	209,421,393.61	99,43028900000		-135.00
A 38053	BK AMER CD	01/12/00	03/01/00	06050EF04	19	907	5.7400	4,000,000.00	3,999,988.40	31,251.11	
A 38054	BK AMER CD	01/12/00	03/01/00	06050EF04	19	879	5.7400	4,000,000.00	99,99971007634	SUNGRAD	-11.60
A 38055	BK AMER CD	01/12/00	03/01/00	06050EFV2	40	000	5.7400	6,000,000.00	5,999,982.60	46,876.67	
A 38055	BK AMER CD	01/12/00	03/14/00	06050EFV2	19	903	5.7400	8,000,000.00	99,99971007634	SUNGRAD	-17.40
A 38056	BK AMER CD	01/12/00	03/14/00	06050EFV2	40	000	5.7400	8,000,000.00	7,999,675.96	62,502.22	
A 38064	BK AMER CD	01/12/00	03/14/00	06050EGB5	19	100	5.7400	17,000,000.00	99,99594595083	SUNGRAD	-324.04
A 38064	BK AMER CD	01/14/00	03/14/00	06050EGB5	19	914	5.7400	10,000,000.00	16,999,311.42	132,817.22	
A 38076	BK AMER CD	01/14/00	03/14/00	06050EGF6	40	000	5.7400	10,000,000.00	9,999,602.13	SUNGRAD	132,817.22
A 38076	BK AMER CD	01/20/00	03/21/00	06050EGF6	19	100	5.7600	25,000,000.00	24,998,879.13	74,938.89	
A 38083	BK AMER CD	01/20/00	03/21/00	06050EFW0	40	000	5.7600	25,000,000.00	99,99551650250	SUNGRAD	-397.87
A 38083	BK AMER CD	01/12/00	03/22/00	06050EFW0	19	919	5.7400	35,000,000.00	34,997,775.11	164,000.00	
A 38084	BK AMER CD	01/26/00	03/22/00	06050E9N2	40	000	5.7400	25,000,000.00	99,9936318324	SUNGRAD	-1,120.87
A 38084	BK AMER CD	01/26/00	03/22/00	06050E9F1	40	000	5.7400	12,000,000.00	24,998,607.90	273,447.22	
A 38084	BK AMER CD	01/26/00	03/23/00	06050E9F1	19	910	5.7400	12,000,000.00	99,99443158755	SUNGRAD	-2,224.89
A 38088	BK AMER CD	01/26/00	03/23/00	06050E9H1	19	100	5.7400	36,000,000.00	11,999,301.53	139,513.89	
A 38088	BK AMER CD	01/25/00	03/24/00	06050E9H1	40	000	5.7400	36,000,000.00	99,99443158755	SUNGRAD	-1,392.10
A 38085	BK AMER CD	01/25/00	03/24/00	06050E9G2	19	907	5.7400	36,000,000.00	99,9936318324	SUNGRAD	-698.47
A 38126	BK AMER CD	01/26/00	03/24/00	06050E9H2	40	000	5.7400	7,000,000.00	6,999,574.91	206,640.00	
A 38126	BK AMER CD	02/22/00	03/24/00	06050E9H2	19	802	5.7500	15,000,000.00	99,99392731807	SUNGRAD	-2,208.27
A 38127	BK AMER CD	02/22/00	03/24/00	06050E9H7	40	000	5.7500	15,000,000.00	14,999,437.33	39,063.89	
A 38128	BK AMER CD	02/22/00	03/24/00	06050E9H7	19	923	5.7500	13,000,000.00	99,99624858627	SUNGRAD	-425.09
A 38128	BK AMER CD	02/22/00	03/24/00	06050E9H7	40	000	5.7500	13,000,000.00	12,999,512.35	19,166.67	
A 38129	BK AMER CD	02/22/00	03/24/00	06050E9H7	19	9901	5.7500	6,000,000.00	99,99624858627	SUNGRAD	-562.67
A 38129	BK AMER CD	02/22/00	03/24/00	06050E9H7	40	000	5.7500	6,000,000.00	5,999,774.93	16,611.11	
A 38129	BK AMER CD	02/22/00	03/24/00	06050E9H7	19	904	5.7500	6,000,000.00	99,99624858627	SUNGRAD	-487.65
								4,000,000.00	3,999,849.95	7,666.67	
								4,000,000.00	99,99624858627	SUNGRAD	-225.07
								4,000,000.00	99,99624858627	SUNGRAD	5,111.11
								4,000,000.00	99,99624858627	SUNGRAD	-150.05

(RPMTKT)

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK NAME	CFN TR	PAR/ SHARES	BOOK	MARKET VALUE	MARKET PRICE	CURR PRICE	SOURCE	INT UNREALIZED	GAIN LOSS
A 38130	BK AMER CD	02/22/00	03/24/00	06050EH7	19	100	5,750	2,000,000.00	1,999,924.98	2,555.56		SUNGARD		
A 38131	BK AMER CD	02/22/00	03/27/00	06050EH5	19	910	5,750	25,000,000.00	24,998,945.50	31,994.44		SUNGARD		-75.02
A 38058	BK AMER CD	01/12/00	03/28/00	06050EF8	19	6613	5,750	5,000,000.00	4,999,595.86	39,063.89		SUNGARD		-1,054.50
A 38079	BK AMER CD	01/24/00	03/28/00	06050EG3	19	910	5,750	5,000,000.00	99,991,729.16	88,941.67		SUNGARD		-404.14
A 38059	BK AMER CD	01/12/00	04/03/00	06050EF6	19	100	5,900	5,000,000.00	99,992,765.138	40,132.78		SUNGARD		-1,083.52
A 38060	BK AMER CD	01/12/00	04/03/00	06050EF6	19	880	5,900	5,000,000.00	5,000,253.36	16,061.11		SUNGARD		255.36
A 38061	BK AMER CD	01/12/00	04/03/00	06050EF6	19	912	5,900	2,000,000.00	2,000,102.15	16,061.11		SUNGARD		102.15
A 38086	BK AMER CD	01/26/00	04/03/00	06050EG7	19	100	5,910	20,000,000.00	100,005,107,282.7	24,091.67		SUNGARD		153.22
A 38107	BK AMER CD	02/04/00	04/03/00	06050EH0	19	915	5,870	6,000,000.00	20,001,458.29	11,916.67		SUNGARD		1,458.29
A 38108	BK AMER CD	02/04/00	04/03/00	06050EH0	19	906	5,870	5,000,000.00	5,000,261.26	25,446.67		SUNGARD		261.26
A 38109	BK AMER CD	02/04/00	04/03/00	06050EH0	19	920	5,870	15,000,000.00	5,000,217.72	21,197.22		SUNGARD		217.72
A 38104	BK AMER CD	02/03/00	04/11/00	06050EH6	19	908	5,880	10,000,000.00	16,000,696.69	67,831.11		SUNGARD		696.69
A 38105	BK AMER CD	02/03/00	04/11/00	06050EH6	19	910	5,880	10,000,000.00	10,000,641.63	44,100.00		SUNGARD		641.63
A 38106	BK AMER CD	02/03/00	04/11/00	06050EH6	19	910	5,880	35,000,000.00	35,000,123.83	154,330.00		SUNGARD		2,245.72
A 38107	BK AMER CD	02/03/00	04/11/00	06050EH6	19	910	5,880	38,000,000.00	38,000,272.53	43,446.67		SUNGARD		3,272.53
A 38108	BK AMER CD	02/03/00	04/11/00	06050EH6	19	100	5,880	39,000,000.00	39,004,445.05	38,220.00		SUNGARD		4,445.05
A 38132	BK AMER CD	02/24/00	04/24/00	06050EHX6	19	877	5,880	3,000,000.00	3,000,341.93	2,940.00		SUNGARD		341.93
A 38133	BK AMER CD	02/24/00	04/24/00	06050EHX6	19	5622	5,880	3,000,000.00	3,000,341.93	2,940.00		SUNGARD		341.93
A 38134	BK AMER CD	02/24/00	04/24/00	06050EHX6	19	905	5,880	2,000,000.00	2,000,227.95	1,960.00		SUNGARD		227.95
A 38140	BK AMER CD	02/24/00	04/24/00	06050EHX6	19	1901	5,880	3,000,000.00	3,000,341.93	2,940.00		SUNGARD		341.93
A 38132	BK AMER CD	02/23/00	04/25/00	06050EH8	19	100	5,880	14,000,000.00	14,001,603.97	16,603.67		SUNGARD		1,603.67
A 38134	BK AMER CD	02/23/00	04/25/00	06050EH8	19	910	5,880	28,000,000.00	28,003,267.93	32,013.33		SUNGARD		3,207.93
A 38135	BK AMER CD	02/23/00	04/25/00	06050EH8	19	9530	5,880	10,000,000.00	10,001,145.69	11,433.33		SUNGARD		1,145.69
A 38144	BK AMER CD	02/25/00	06/20/00	06050EHY4	19	100	6,050	40,000,000.00	40,011,729.57	33,611.11		SUNGARD		11,729.57
A 38145	BK AMER CD	02/25/00	07/07/00	06050EHz1	19	100	6,100	35,000,000.00	35,015,440.35	29,993.06		SUNGARD		15,450.45

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 02/29/00

MAJOR SORT KEY IS ICC#

RUN: 03/02/00 00:04:06

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACOR INT UNREALIZED LOSS
A 38043 BK AMER CD	01/06/00	07/18/00	06050DEFN0	19	892	6.0500	25,000,000.00	24,995,743.17	231,076.39
A 38120 BK AMER CD	02/17/00	08/09/00	06050DEF3	19	1	6.2000	25,000,000.00	99,9829726575.16	-4,256.83
A 38047 BK AMER CD	01/07/00	08/15/00	06050DEFQ3	19	100	6.1100	20,000,000.00	20,005,889.22	44,777.78
A 38048 BK AMER CD	01/07/00	08/15/00	06050DEFQ3	19	100	6.1100	4,692,000.00	4,690,615.19	13,002.18
A 38048 BK AMER CD	01/07/00	08/15/00	06050DEFQ3	19	467	6.1100	93,000.00	99,97048574706	-1,384.81
A 38048 BK AMER CD	01/07/00	08/15/00	06050DEFQ3	19	471	6.1100	93,000.00	92,972.55	852.35
A 38048 BK AMER CD	01/07/00	08/15/00	06050DEFQ3	19	471	6.1100	175,000.00	99,97048574706	-27.45
A 38050 BK AMER CD	01/07/00	08/15/00	06050DEFQ3	19	473	6.1100	40,000.00	174,948.35	1,603.88
A 38051 BK AMER CD	01/11/00	08/15/00	06050DEFQ3	19	473	6.1100	40,000.00	99,97048574706	-51.65
A 38051 BK AMER CD	01/11/00	08/15/00	06050DEFQ3	19	473	6.1100	40,000.00	39,988.19	366.60
A 38052 BK AMER CD	01/11/00	08/15/00	06050DEFQ3	19	910	6.1200	8,000,000.00	99,97048574706	-11.81
A 38052 BK AMER CD	01/11/00	08/15/00	06050DEFQ3	19	910	6.1200	8,000,000.00	7,998,159.61	68,000.00
A 38052 BK AMER CD	01/11/00	08/15/00	06050DEFQ3	19	100	6.1200	12,000,000.00	99,97687010967	68,000.00
A 38121 BK AMER CD	02/18/00	08/23/00	06050DEFQ1	19	100	6.2000	30,000,000.00	11,997,224.81	SONCARD
A 38121 BK AMER CD	02/18/00	08/23/00	06050DEFQ1	19	100	6.2000	30,000,000.00	99,97687010967	102,000.00
A 38121 BK AMER CD	02/18/00	08/23/00	06050DEFQ1	19	100	6.2000	30,000,000.00	99,97687010967	-2,775.59
A 38121 BK AMER CD	02/18/00	08/23/00	06050DEFQ1	19	100	6.2000	30,000,000.00	30,009,741.42	SONCARD
A 38121 BK AMER CD	02/18/00	08/23/00	06050DEFQ1	19	100	6.2000	30,000,000.00	99,97687010967	62,000.00
A 38121 BK AMER CD	02/18/00	08/23/00	06050DEFQ1	19	100	6.2000	30,000,000.00	100,0324713894	SONCARD
SUBTOTAL (Investment Type)	91	NEGOTIABLE C. D. +	27.57%	(M)	5,8902	687,000,000.00	167,039,871.28	2,725,949.48	63,781.61
SUBTOTAL (Investment Type)	91	NEGOTIABLE C. D. +	27.57%	(M)	5,8902	687,000,000.00	167,039,871.28	2,725,949.48	63,781.61
GRAND TOTAL	5,7084	2522761053.64	5,8272	252055555.57	98.7361400000	23,719,909.80	2,954,423.10	-20,323,098.88	-2,954,423.10

INVEST NO.	DESCRIPTION	CUSIP	FUND NO. (TICKER)	MATURITY DATE	PURCHASE PRICE	NSMF/ YIELD	CUPN RATE	TRADING YIELD	BID PRICE	PAR VALUE SHARES	BOOK VALUE
A 34213 T	NOTE 99.1	100	03/31/00	03/31/95	000	6.875	7.110	99.000	99.000	5,000,000.00	4,950,000.00
A 34214 T	NOTE 99.1	100	03/31/00	03/31/95	000	6.875	7.110	99.016	99.016	5,000,000.00	4,950,781.25
A 34215 T	NOTE 99.1	100	03/31/00	03/31/95	000	6.875	7.110	99.016	99.016	5,000,000.00	4,950,781.25
A 34216 T	NOTE 99.1	100	03/31/00	03/31/95	000	6.875	7.110	99.016	99.016	5,000,000.00	4,950,781.25
A 34300 T	NOTE (99.30)	100	04/30/00	04/30/96	000	6.750	6.994	99.160	99.160	10,000,000.00	9,916,065.72
A 34340 T	NOTE (98.30)	100	04/30/00	04/30/96	000	6.750	7.062	98.930	98.930	10,000,000.00	9,892,918.64
A 34390 T	NOTE (98.30)	100	04/30/00	04/30/96	000	6.750	7.120	98.732	98.732	10,000,000.00	9,873,725.60
A 34397 T	NOTE (98.24)	9530	06/30/00	07/20/99	000	5.875	6.140	98.875	98.875	5,000,000.00	4,943,775.00
A 34446 T	NOTE (98.28)	9530	06/30/00	06/30/98	000	5.375	5.495	99.776	99.776	12,000,000.00	11,973,120.00
A 36841 T	NOTE (99.26)	100	06/30/00	06/30/98	000	5.375	5.495	99.776	99.776	12,000,000.00	11,973,120.00
A 36842 T	NOTE (99.26)	100	06/30/00	06/30/98	000	5.375	5.495	99.776	99.776	12,000,000.00	11,973,120.00
A 36843 T	NOTE (99.26)	100	06/30/00	06/30/98	000	5.375	5.495	99.776	99.776	12,000,000.00	11,973,120.00
A 36844 T	NOTE (99.26)	9530	06/30/00	06/30/98	000	5.375	5.495	99.776	99.776	12,000,000.00	11,973,120.00
A 34710 T	NOTE (99.26)	100	07/31/00	01/31/96	000	6.125	6.420	98.816	98.816	7,000,000.00	6,911,110.00
A 34711 T	NOTE (99.28)	100	07/31/00	01/31/96	000	6.125	6.410	98.884	98.884	7,000,000.00	6,921,850.00
A 34712 T	NOTE (99.24)	100	07/31/00	01/31/96	000	6.125	6.440	98.746	98.746	7,000,000.00	6,912,205.00
A 34713 T	NOTE (99.275)	100	07/31/00	01/31/96	000	6.125	6.420	98.859	98.859	7,000,000.00	6,920,138.12
A 34714 T	NOTE (99.275)	100	07/31/00	01/31/96	000	6.125	6.420	98.849	98.849	7,000,000.00	6,919,401.27
A 36034 T	NOTE (99.30)	100	08/15/00	08/15/97	000	6.000	6.035	99.906	99.906	5,000,000.00	4,995,312.50
A 36035 T	NOTE (99.30)	100	08/15/00	08/15/97	000	6.000	6.035	99.906	99.906	5,000,000.00	4,995,312.50
A 36036 T	NOTE (99.30)	100	08/15/00	08/15/97	000	6.000	6.038	99.898	99.898	5,000,000.00	4,994,921.85
A 36037 T	NOTE (99.30)	100	08/15/00	08/15/97	000	6.000	6.038	99.896	99.896	5,000,000.00	4,994,921.85
A 36038 T	NOTE (99.30)	100	08/15/00	08/15/97	000	6.000	6.040	99.891	99.891	5,000,000.00	4,994,531.25
A 36039 T	NOTE (99.30)	100	08/15/00	08/15/97	000	6.000	6.040	99.891	99.891	5,000,000.00	4,994,531.25
A 36041 T	NOTE (99.30)	100	08/15/00	08/15/97	000	6.000	6.040	99.891	99.891	5,000,000.00	4,994,531.25
A 36042 T	NOTE (99.30)	100	08/15/00	08/15/97	000	6.000	6.040	99.891	99.891	5,000,000.00	4,994,531.25
A 36043 T	NOTE (99.30)	100	08/15/00	08/15/97	000	6.000	6.040	99.891	99.891	5,000,000.00	4,994,531.25
A 34803 T	NOTE (99.25)	9530	02/28/01	02/29/96	000	5.625	5.680	99.763	99.763	20,000,000.00	19,952,624.60
A 34804 T	NOTE (99.25)	9530	02/28/01	02/29/96	000	5.625	5.680	99.763	99.763	20,000,000.00	19,952,624.60
A 34805 T	NOTE (99.25)	9530	02/28/01	02/29/96	000	5.625	5.680	99.763	99.763	20,000,000.00	19,952,624.60
A 34806 T	NOTE (99.25)	9530	02/28/01	02/29/96	000	5.625	5.680	99.763	99.763	20,000,000.00	19,952,624.60
A 34807 T	NOTE (99.25)	9530	02/28/01	02/29/96	000	5.625	5.680	99.763	99.763	20,000,000.00	19,952,624.60
A 34808 T	NOTE (99.15)	100	02/28/01	03/31/96	000	5.625	6.060	99.502	99.502	25,000,000.00	24,875,150.00
A 34828 T	NOTE (98.5)	100	02/28/01	03/31/96	000	5.625	6.060	98.141	98.141	5,000,000.00	4,907,031.25
A 34829 T	NOTE (98.5)	100	02/28/01	03/31/96	000	5.625	6.060	98.141	98.141	5,000,000.00	4,907,031.25
A 34830 T	NOTE (98.19)	100	02/28/01	03/31/96	000	5.625	5.960	98.594	98.594	5,000,000.00	4,929,687.50
A 35706 T	NOTE	100	04/30/01	04/24/97	000	6.250	6.693	98.461	98.461	7,000,000.00	6,892,265.63
A 35707 T	NOTE	100	04/30/01	04/24/97	000	6.250	6.693	98.445	98.445	7,000,000.00	6,891,111.88
A 35708 T	NOTE	100	04/30/01	04/24/97	000	6.250	6.693	98.445	98.445	7,000,000.00	6,892,265.59
A 35709 T	NOTE	100	04/30/01	04/24/97	000	6.250	6.702	98.430	98.430	7,000,000.00	6,890,078.13
A 35717 T	NOTE (100.-2)	100	05/15/01	05/15/98	000	5.625	5.614	100.031	100.031	30,000,000.00	30,009,375.00
A 36761 T	NOTE (100.-2)	100	05/15/01	05/15/98	000	5.625	5.614	100.031	100.031	30,000,000.00	30,009,375.00
A 35069 T	NOTE (99.215)	100	05/31/01	05/31/96	000	6.500	6.583	99.653	99.653	10,000,000.00	9,965,300.00
A 35070 T	NOTE (99.215)	100	05/31/01	05/31/96	000	6.500	6.583	99.653	99.653	10,000,000.00	9,965,300.00
A 37600 T	NOTE (99.21)	100	05/31/01	06/01/99	000	5.250	5.434	99.656	99.656	8,000,000.00	7,972,500.00
A 37601 T	NOTE (99.21)	100	05/31/01	06/01/99	000	5.250	5.434	99.656	99.656	8,000,000.00	7,972,500.00
A 35192 T	NOTE (97.81)	912827JH9	05/30/01/01	06/01/99	000	7.875	8.565	97.641	97.641	7,000,000.00	6,806,890.63
A 35193 T	NOTE (98.27)	912827JH9	05/30/01/01	06/01/99	000	7.875	8.565	97.641	97.641	7,000,000.00	6,806,890.63
A 35213 T	NOTE (98.27)	912827JH9	05/30/01/01	06/01/99	000	7.875	8.565	97.641	97.641	7,000,000.00	6,806,890.63
A 35214 T	NOTE (98.27)	912827JH9	05/30/01/01	06/01/99	000	7.875	8.565	97.641	97.641	7,000,000.00	6,806,890.63

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (FISCAL)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 36610 T	NOTE (99.8)	912827445	100	03/31/03	03/31/98	000	5.500	5.676	99.242	7,000,000.00	6,946,953.13
A 36611 T	NOTE (99.8)	912827445	100	03/31/03	03/31/98	000	5.500	5.676	99.242	7,000,000.00	6,946,953.13
A 36620 T	NOTE (99.13)	912827445	100	03/31/03	03/31/98	000	5.500	5.640	99.398	10,000,000.00	9,939,893.75
A 36621 T	NOTE (99.13)	912827445	100	03/31/03	03/31/98	000	5.500	5.640	99.398	10,000,000.00	9,939,893.75
A 36622 T	NOTE (99.13)	912827445	100	03/31/03	03/31/98	000	5.500	5.640	99.398	10,000,000.00	9,939,893.75
A 36623 T	NOTE (99.13)	912827445	100	03/31/03	03/31/98	000	5.500	5.640	99.398	10,000,000.00	9,939,893.75
A 36792 T	NOTE (99.23)	912827442	100	05/31/03	06/01/98	000	5.300	5.363	99.127	25,000,000.00	24,931,640.63
A 36793 T	NOTE (99.23)	912827442	100	05/31/03	06/01/98	000	5.300	5.363	99.127	25,000,000.00	24,931,640.63
A 36990 T	NOTE (99.23)	912827442	100	05/31/03	06/01/98	000	5.500	5.563	99.727	5,000,000.00	4,986,328.12
A 36991 T	NOTE (99.23)	912827442	100	05/31/03	06/01/98	000	5.500	5.563	99.727	5,000,000.00	4,986,328.12
A 37126 T	NOTE (99.22)	912827443	9530	11/15/03	09/27/94	000	5.750	5.520	88.625	5,000.00	4,431.25
A 37127 T	NOTE (99.22)	912827443	9530	11/15/03	11/16/98	000	4.250	4.325	99.666	10,000,000.00	9,966,600.00
A 37128 T	NOTE (99.25)	912827443	100	11/15/03	11/16/98	000	4.250	4.522	98.797	10,000,000.00	9,879,687.50
A 37138 T	NOTE (99.8)	912827443	100	11/15/03	11/16/98	000	4.250	4.421	99.242	10,000,000.00	9,924,218.75
A 37141 T	NOTE (99.8)	912827443	100	11/15/03	11/16/98	000	4.250	4.419	99.250	10,000,000.00	9,925,000.00
A 37142 T	NOTE (99.8)	912827443	100	11/15/03	11/16/98	000	4.250	4.419	99.250	10,000,000.00	9,925,000.00
A 37144 T	NOTE (98.26)	912827443	100	11/15/03	11/16/98	000	4.525	4.588	98.781	10,000,000.00	9,878,125.00
A 37146 T	NOTE (98.30)	912827443	100	11/15/03	11/16/98	000	4.525	4.588	98.781	10,000,000.00	9,878,125.00
A 37195 T	NOTE (99.10)	912827443	100	11/15/03	11/16/98	000	4.250	4.494	98.917	10,000,000.00	9,878,906.25
A 37196 T	NOTE (99.10)	912827443	100	11/15/03	11/16/98	000	4.250	4.494	98.917	10,000,000.00	9,878,906.25
A 37197 T	NOTE (99.12)	912827443	100	11/15/03	11/16/98	000	4.250	4.494	98.917	10,000,000.00	9,878,906.25
A 37198 T	NOTE (99.12)	912827443	100	11/15/03	11/16/98	000	4.250	4.494	98.917	10,000,000.00	9,878,906.25
A 37199 T	NOTE (99.12)	912827443	100	11/15/03	11/16/98	000	4.250	4.494	98.917	10,000,000.00	9,878,906.25
A 37283 T	NOTE (99.4)	912827443	100	05/15/04	05/17/99	000	5.250	5.458	99.102	10,000,000.00	9,910,937.50
A 37546 T	NOTE (99.4)	912827443	100	05/15/04	05/17/99	000	5.250	5.458	99.102	10,000,000.00	9,910,937.50
A 37547 T	NOTE (99.4)	912827443	100	05/15/04	05/17/99	000	5.250	5.458	99.102	10,000,000.00	9,910,937.50
A 37943 T	NOTE (99.17)	912827443	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,506,250.00
SUBTOTAL (Investment Type) 12 TREASURY NOTES 46.18% (C) 5.623 5.820 99.271 1,164,005,000.00 1,155,517,288.95											
A 38026 FEDERAL	NATL MTG ASSN DIS	313588022	892	03/16/00	12/27/99	000	5.810	5.886	98.709	8,887,000.00	8,772,258.96
A 38072 FEDERAL	NATL MTG ASSN DIS	313588022	5622	03/16/00	11/20/00	000	5.590	5.639	99.110	6,000,000.00	5,947,826.67
A 37961 FEDERAL	NATL MTG ASSN DIS	313588021	908	04/11/00	11/18/99	000	5.510	5.640	97.689	6,500,000.00	6,349,775.97
A 37966 FEDERAL	NATL MTG ASSN DIS	313588020	9901	05/11/00	11/18/99	000	5.500	5.651	97.326	5,000,000.00	4,866,319.44
A 38141 FEDERAL	NATL MTG ASSN DIS	313588025	906	05/25/00	02/25/00	000	5.825	5.911	98.544	2,000,000.00	1,970,875.00
SUBTOTAL (Investment Type) 41 RMMA DISCOUNT NOTES 1.12% (C) 5.642 5.738 98.309 28,387,000.00 27,907,056.04											
A 38021 FEDD HOME	LOAN BK CONS DI	313384045	877	03/08/00	12/10/99	000	5.595	5.673	98.617	7,000,000.00	6,903,175.42
A 37938 FEDD HOME	LOAN BK CONS DI	313384043	888	03/09/00	11/09/99	000	5.472	5.575	98.161	10,000,000.00	9,816,080.00
A 38114 FEDD HOME	LOAN BK CONS DI	313384043	907	03/11/00	02/15/00	000	5.660	5.688	99.513	6,000,000.00	5,970,756.67
A 37940 FEDD HOME	LOAN BK CONS DI	313384042	877	03/29/00	11/09/99	000	5.470	5.590	97.858	9,000,000.00	8,807,182.50
A 38142 FEDD HOME	LOAN BK CONS DI	313384042	887	04/26/00	02/25/00	000	5.760	5.815	99.056	4,000,000.00	3,965,240.00
A 37957 FEDD HOME	LOAN BK CONS DI	313384046	917	05/10/00	11/17/99	000	5.510	5.662	97.322	17,714,000.00	17,239,535.43
A 37874 FEDD HOME	LOAN BK CONS DI	313384046	9530	05/30/00	10/12/99	000	5.550	5.755	96.439	20,000,000.00	19,287,750.00

INVSMT	NO.	DESCRIPTION	CUSIP	FUND	MATURITY	PURCHASE	SAF/	CUPN	TRDNG	BOOK	PAR	VALUE	BOOK
				NO.	(TICKER)	DATE	PURF	RATE	YIELD	PRICE	SHARES		VALUE
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 2.88%(C)													
A 38116	FEDL	HOME LTN MTS	CORP DI	313396UD5	908	03/10/00	02/15/00	000	5.690	5.712	99.621	14,000,000.00	13,946,893.33
A 38115	FEDL	HOME LTN MTS	CORP DI	313396UD6	923	03/14/00	02/15/00	000	5.680	5.705	99.558	15,000,000.00	14,923,733.33
A 38046	FMC	DISCOUNT NOTES		313396UD0	906	03/16/00	01/07/00	000	5.670	5.732	99.913	4,000,000.00	3,965,650.00
A 38062	FEDL	HOME LTN MTS	CORP DI	313396UD3	910	03/16/00	01/13/00	000	5.620	5.676	99.017	12,000,000.00	11,881,980.00
A 38022	FEDL	HOME LTN MTS	CORP DI	313396UD2	908	03/23/00	12/10/99	000	5.612	5.704	98.379	6,000,000.00	5,902,723.33
A 37909	FEDL	HOME LTN MTS	CORP DI	313396UD7	923	03/30/00	10/27/99	000	5.560	5.696	97.606	16,000,000.00	15,616,977.78
A 37967	FEDL	HOME LTN MTS	CORP DI	313396U77	910	03/30/00	11/18/99	000	5.510	5.624	97.178	14,800,000.00	14,498,725.44
A 38143	FEDL	HOME LTN MTS	CORP DI	313396U77	9530	04/18/00	02/25/00	000	5.770	5.819	99.161	15,000,000.00	14,872,579.17
A 38149	FEDL	HOME LTN MTS	CORP DI	313396U77	910	04/18/00	02/28/00	000	5.740	5.786	99.203	20,000,000.00	19,840,555.56
A 37705	FMC	DISCOUNT NOTES		313396V2	916	04/20/00	07/22/99	000	5.173	5.384	96.077	17,000,000.00	16,333,114.08
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES 5.27%(C)									5.596	5.679	98.493	133,800,000.00	131,783,814.02
A 37838	UNION	BK B/A		100	03/06/00	09/21/99	000	5.560	5.707	97.421	8,000,000.00	7,793,662.22	
A 37861	BK AMER	B/A		9901	03/23/00	10/04/99	000	5.450	5.588	97.351	34,000,000.00	33,099,236.10	
A 37873	BNY B/A			100	03/23/00	10/08/99	000	5.120	5.882	97.251	12,000,000.00	11,670,146.67	
A 37896	BNY B/A			100	03/29/00	10/18/99	000	5.700	5.851	97.419	6,000,000.00	5,845,150.00	
A 38033	BK AMER	B/A		5622	03/31/00	12/28/99	000	5.800	5.910	98.480	2,000,000.00	1,969,606.67	
A 37895	BNY B/A			1	04/03/00	10/18/99	000	5.720	5.877	97.331	1,000,000.00	973,306.67	
A 37898	BNY B/A			100	04/10/00	10/19/99	000	5.700	5.861	97.245	9,000,000.00	8,752,050.00	
A 37905	BK AMER	B/A		100	04/10/00	10/25/99	000	5.640	5.792	97.368	17,158,233.87	16,969,829.15	
A 37906	BK AMER	B/A		100	04/11/00	10/25/99	000	5.640	5.793	97.352	15,000,000.00	14,602,850.00	
A 37907	BK AMER	B/A		100	04/11/00	10/25/99	000	5.640	5.799	97.258	8,796,819.77	8,555,640.29	
A 37908	BK AMER	B/A		100	04/18/00	10/25/99	000	5.640	5.800	97.243	5,000,000.00	4,862,133.34	
A 37910	BK AMER	B/A		100	04/24/00	10/27/99	000	5.630	5.793	97.185	7,000,000.00	6,802,950.00	
A 37951	BK AMER	B/A		803	05/08/00	11/15/99	000	5.600	5.757	97.278	15,000,000.00	14,551,666.67	
A 37952	BK AMER	B/A		1901	05/10/00	11/15/99	000	5.600	5.759	97.247	4,000,000.00	3,889,866.67	
A 37975	BNY B/A			460	05/10/00	11/19/99	000	5.570	5.723	97.323	1,500,000.00	1,459,849.58	
A 37968	BK AMER	B/A		100	05/12/00	11/18/99	000	5.550	5.705	97.287	25,000,000.00	24,321,666.68	
A 37976	BK AMER	B/A		4615	05/16/00	11/19/99	000	5.560	5.718	97.235	3,000,000.00	2,917,063.33	
A 37977	BK AMER	B/A		9701	05/16/00	11/19/99	000	5.560	5.718	97.235	7,000,000.00	6,806,481.11	
A 37987	BNY B/A			100	05/16/00	11/23/99	000	5.580	5.736	97.288	22,000,000.00	21,403,250.00	
A 38013	BNY B/A			9902	05/22/00	12/07/99	000	5.640	5.792	97.384	14,607,555.00	14,607,555.00	
A 38016	BNY B/A			9902	05/26/00	12/08/99	000	5.640	5.794	97.337	10,000,000.00	9,733,666.67	
A 38039	BK AMER	B/A		1	06/19/00	01/04/00	000	5.800	5.960	97.309	7,000,000.00	6,811,661.11	
SUBTOTAL (Investment Type) 51 BANKERS ACCEPTANCE-DOME 8.73%(C)									5.600	5.754	97.320	224,455,053.64	218,439,282.93
A 38040	AELTUS	GRD C/P		007662C10	912	03/01/00	01/04/00	000	5.800	5.854	99.082	11,000,000.00	10,898,983.33
A 38117	ENTERPRISE	FD C/P		2937JUC14	1	03/01/00	02/15/00	000	5.810	5.824	99.758	1,400,000.00	1,396,610.83
A 38150	KITTY HAWK	C/P		4983JCL19	910	03/01/00	02/28/00	000	5.820	5.822	99.968	24,000,000.00	23,992,240.00

(SHEET)

MAJOR SORT KEY IS ICCH

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	DATE	SAF/ PURP	CUPN RATE	TRONG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38063	AT 6 T C/P	03018AC25	910	03/02/00	01/13/00	000	5.680	5.724	99.227	3,000,000.00	2,976,806.67
A 38075	KITTY HWAK C/P	49833JC27	876	03/02/00	01/20/00	000	5.750	5.789	99.324	10,000,000.00	9,932,916.67
A 38122	UC CALIF C/P	91413SC24	7622	03/02/00	02/18/00	000	5.750	5.762	99.792	4,000,000.00	3,991,694.44
A 38110	INTL LEASE C/P	45974AC63	910	03/06/00	02/07/00	000	5.760	5.786	99.532	10,000,000.00	9,955,600.00
A 38111	ENTERPRISE CP	00282AC87	901	03/09/00	02/18/00	000	5.720	5.747	99.523	10,000,000.00	9,952,333.33
A 38123	ENTERPRISE CP	29317AC97	901	03/10/00	01/06/00	000	5.770	5.789	99.679	4,000,000.00	3,987,177.78
A 38044	AELTUS CBO C/P	0076ACAC0	901	03/10/00	01/06/00	000	5.800	5.860	98.969	11,000,000.00	10,886,577.78
A 38112	FORESTAL FD C/P	34655SC43	100	03/10/00	02/07/00	000	5.810	5.840	99.484	5,000,000.00	4,974,177.78
A 38045	AELTUS CBO C/P	0076ACAC0	916	03/16/00	01/06/00	000	5.800	5.866	98.872	3,000,000.00	2,966,166.67
A 38124	QUINCY CAP CP	74838OC93	902	03/23/00	02/18/00	000	5.800	5.832	99.452	2,000,000.00	1,989,343.44
A 38125	JP MORGAN CP	616878C8X	9530	03/31/00	02/18/00	000	5.750	5.789	99.329	8,000,000.00	7,946,333.33
A 38119	MERRILL LYNCH C/P	59018BDJ0	100	04/18/00	02/16/00	000	5.870	5.930	98.989	20,000,000.00	19,797,811.11
A 38116	FORESTAL FD CP	34655SD06	100	04/24/00	02/25/00	000	5.900	5.958	99.033	20,000,000.00	19,860,811.12
A 38117	FORESTAL FD CP	34655SDR4	9530	04/25/00	02/25/00	000	5.900	5.959	98.517	5,000,000.00	4,950,833.33
A 38113	AMER C/P	0660PE098	924	05/09/00	02/08/00	000	5.880	5.968	98.030	15,000,000.00	14,779,500.00
A 38106	AMER C/P	0660PE0H0	100	05/17/00	02/04/00	000	5.900	6.001	98.312	45,000,000.00	44,240,375.00
SUBTOTAL	(Investment Type)	61 COMMERCIAL PAPER DISC	8.378(C)				5.835	5.890	99.064	211,400,000.00	209,421,593.61
A 38053	BK AMER CD	06050EF04	907	03/01/00	01/12/00	000	5.740	5.740	100.000	4,000,000.00	4,000,000.00
A 38054	BK AMER CD	06050EF04	879	03/01/00	01/12/00	000	5.740	5.740	100.000	6,000,000.00	6,000,000.00
A 38055	BK AMER CD	06050EFV2	903	03/14/00	01/12/00	000	5.740	5.740	100.000	8,000,000.00	8,000,000.00
A 38056	BK AMER CD	06050EFV2	100	03/14/00	01/12/00	000	5.740	5.740	100.000	17,000,000.00	17,000,000.00
A 38064	BK AMER CD	06050EGB5	914	03/14/00	01/14/00	000	5.740	5.740	100.000	10,000,000.00	10,000,000.00
A 38076	BK AMER CD	06050EGF6	100	03/21/00	01/20/00	000	5.760	5.760	100.000	25,000,000.00	25,000,000.00
A 38057	BK AMER CD	06050EFM0	919	03/22/00	01/12/00	000	5.740	5.740	100.000	35,000,000.00	35,000,000.00
A 38083	BK AMER CD	06050EN92	900	03/22/00	01/26/00	000	5.740	5.740	100.000	25,000,000.00	25,000,000.00
A 38084	BK AMER CD	06050EG41	910	03/23/00	01/26/00	000	5.740	5.740	100.000	12,000,000.00	12,000,000.00
A 38088	BK AMER CD	06050EGM1	100	03/24/00	01/25/00	000	5.740	5.740	100.000	36,000,000.00	36,000,000.00
A 38085	BK AMER CD	06050EGQ2	907	03/24/00	01/26/00	000	5.740	5.740	100.000	7,000,000.00	7,000,000.00
A 38126	BK AMER CD	06050EHS7	923	03/24/00	02/22/00	000	5.750	5.750	100.000	15,000,000.00	15,000,000.00
A 38127	BK AMER CD	06050EHS7	904	03/24/00	02/22/00	000	5.750	5.750	100.000	13,000,000.00	13,000,000.00
A 38128	BK AMER CD	06050EHS7	904	03/24/00	02/22/00	000	5.750	5.750	100.000	6,000,000.00	6,000,000.00
A 38129	BK AMER CD	06050EHS7	100	03/24/00	02/22/00	000	5.750	5.750	100.000	4,000,000.00	4,000,000.00
A 38130	BK AMER CD	06050EHS7	910	03/24/00	02/22/00	000	5.750	5.750	100.000	2,000,000.00	2,000,000.00
A 38131	BK AMER CD	06050EHS7	613	03/28/00	01/12/00	000	5.740	5.740	100.000	25,000,000.00	25,000,000.00
A 38058	BK AMER CD	06050EFB8	910	03/28/00	01/24/00	000	5.740	5.740	100.000	15,000,000.00	15,000,000.00
A 38079	BK AMER CD	06050EFB8	100	04/03/00	01/12/00	000	5.900	5.900	100.000	5,000,000.00	5,000,000.00
A 38059	BK AMER CD	06050EFY6	880	04/03/00	01/12/00	000	5.900	5.900	100.000	2,000,000.00	2,000,000.00
A 38060	BK AMER CD	06050EFY6	100	04/03/00	01/12/00	000	5.900	5.900	100.000	3,000,000.00	3,000,000.00
A 38061	BK AMER CD	06050EOR7	912	04/03/00	01/26/00	000	5.910	5.910	100.000	20,000,000.00	20,000,000.00
A 38066	BK AMER CD	06050EOR7	915	04/03/00	02/04/00	000	5.870	5.870	100.000	6,000,000.00	6,000,000.00
A 38107	BK AMER CD	06050EHD0	906	04/03/00	02/04/00	000	5.870	5.870	100.000	5,000,000.00	5,000,000.00
A 38108	BK AMER CD	06050EHD0	920	04/03/00	02/04/00	000	5.870	5.870	100.000	16,000,000.00	16,000,000.00
A 38109	BK AMER CD	06050EHD0	908	04/11/00	02/03/00	000	5.880	5.880	100.000	10,000,000.00	10,000,000.00

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38105 BK AMER CD	06050EHH6	910	04/11/00	02/03/00	000	5.880	5.880	100.000	35,000.000.00	35,000.000.00	35,000.000.00
A 38133 BK AMER CD	06050EHH0	100	04/11/00	02/23/00	000	5.880	5.880	100.000	38,000.000.00	38,000.000.00	38,000.000.00
A 38136 BK AMER CD	06050EHH6	100	04/24/00	02/24/00	000	5.880	5.880	100.000	39,000.000.00	39,000.000.00	39,000.000.00
A 38137 BK AMER CD	06050EHH6	877	04/24/00	02/24/00	000	5.880	5.880	100.000	3,000.000.00	3,000.000.00	3,000.000.00
A 38138 BK AMER CD	06050EHH6	5622	04/24/00	02/24/00	000	5.880	5.880	100.000	3,000.000.00	3,000.000.00	3,000.000.00
A 38139 BK AMER CD	06050EHH6	905	04/24/00	02/24/00	000	5.880	5.880	100.000	2,000.000.00	2,000.000.00	2,000.000.00
A 38140 BK AMER CD	06050EHH6	1901	04/24/00	02/24/00	000	5.880	5.880	100.000	3,000.000.00	3,000.000.00	3,000.000.00
A 38142 BK AMER CD	06050EHH8	100	04/25/00	02/23/00	000	5.880	5.880	100.000	14,000.000.00	14,000.000.00	14,000.000.00
A 38134 BK AMER CD	06050EHH8	930	04/25/00	02/23/00	000	5.880	5.880	100.000	28,000.000.00	28,000.000.00	28,000.000.00
A 38135 BK AMER CD	06050EHH8	100	06/20/00	02/23/00	000	6.050	6.050	100.000	40,000.000.00	40,000.000.00	40,000.000.00
A 38144 BK AMER CD	06050EHH4	100	07/07/00	02/25/00	000	6.170	6.170	100.000	35,000.000.00	35,000.000.00	35,000.000.00
A 38145 BK AMER CD	06050EHH1	100	07/07/00	02/25/00	000	6.050	6.050	100.000	25,000.000.00	25,000.000.00	25,000.000.00
A 38043 BK AMER CD	06050EHH0	892	07/18/00	01/06/00	000	6.200	6.200	100.000	4,692.000.00	4,692.000.00	4,692.000.00
A 38120 BK AMER CD	06050EHH3	1	08/09/00	02/17/00	000	6.110	6.110	100.000	93,000.00	93,000.00	93,000.00
A 38047 BK AMER CD	06050EHH3	100	08/15/00	01/07/00	000	6.110	6.110	100.000	175,000.00	175,000.00	175,000.00
A 38048 BK AMER CD	06050EHH3	467	08/15/00	01/07/00	000	6.110	6.110	100.000	40,000.00	40,000.00	40,000.00
A 38049 BK AMER CD	06050EHH3	471	08/15/00	01/07/00	000	6.120	6.120	100.000	8,000.000.00	8,000.000.00	8,000.000.00
A 38050 BK AMER CD	06050EHH3	910	08/15/00	01/11/00	000	6.120	6.120	100.000	12,000.000.00	12,000.000.00	12,000.000.00
A 38051 BK AMER CD	06050EHH3	100	08/15/00	01/11/00	000	6.200	6.200	100.000	30,000.000.00	30,000.000.00	30,000.000.00
A 38052 BK AMER CD	06050EHH3	910	08/23/00	02/18/00	000	5.890	5.890	100.000	687,000.000.00	687,000.000.00	687,000.000.00
A 38121 BK AMER CD	06050EHH1	910	08/23/00	02/18/00	000	5.877	5.877	99.179	2,522,761.053.64	2,502,055.555.57	2,502,055.555.57

SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S 27.466(C)

REPORT TOTALS

ASSETS

FIXED

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
M. R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
02/01/00 TO 02/29/00
SETTLEMENT DATE BASIS
31 FUNDS

PAGE: 1
RUN: 03/02/00 00:03:45

INVEST NO.	DESCRIPTION/POOL MEMO	BANK	BROK	MATURITY DATE	TRADE SETTLE	TXN COUPON	YTD YIELD	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
		CASH	DATE	ENTRY	DATE	TYPE		ORIGINAL	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
33942	T NOTE (88.20)	40	08/15/03	02/15/00	INTR	5.750	-143.75				
		02/15/00	03/01/00	02/15/00		7.520					143.75
34805	T NOTE (99.25)	19	02/28/01	02/29/00	INTR	5.625	-562,500.00				562,500.00
		02/29/00	03/01/00	02/29/00	INTR	5.625					
34807	T NOTE (99.25)	19	02/28/01	02/29/00	INTR	5.625	-140,625.00				140,625.00
		02/29/00	03/01/00	02/29/00	INTR	5.625					
34810	T NOTE (99.16)	19	02/28/01	02/29/00	INTR	5.625	-703,125.00				703,125.00
		02/29/00	03/01/00	02/29/00	INTR	5.740					
34828	T NOTE (98.5)	19	02/28/01	02/29/00	INTR	5.625	-140,625.00				140,625.00
		02/29/00	03/01/00	02/29/00	INTR	6.060					
34829	T NOTE (98.5)	19	02/28/01	02/29/00	INTR	5.625	-140,625.00				140,625.00
		02/29/00	03/01/00	02/29/00	INTR	5.625					
34830	T NOTE (98.19)	19	02/28/01	02/29/00	INTR	5.625	-140,625.00				140,625.00
		02/29/00	03/01/00	02/29/00	INTR	5.960					
35192	T NOTE (97.8)	19	08/15/01	02/15/00	INTR	7.875	-275,625.00				275,625.00
		02/15/00	03/01/00	02/15/00	INTR	8.365					
35213	T NOTE (98.27)	19	08/31/01	02/29/00	INTR	6.500	-162,500.00				162,500.00
		02/29/00	03/01/00	02/29/00	INTR	6.780					
35214	T NOTE (98.27)	19	08/31/01	02/29/00	INTR	6.500	-162,500.00				162,500.00
		02/29/00	03/01/00	02/29/00	INTR	6.780					
35215	T NOTE (98.27)	19	08/31/01	02/29/00	INTR	6.500	-162,500.00				162,500.00
		02/29/00	03/01/00	02/29/00	INTR	6.780					
35254	T NOTE (97.11)	19	08/31/01	02/29/00	INTR	6.500	-162,500.00				162,500.00
		02/29/00	03/01/00	02/29/00	INTR	7.152					
36034	T NOTE (99.30)	19	08/15/00	02/15/00	INTR	6.000	-150,000.00				150,000.00
		02/15/00	03/01/00	02/15/00	INTR	6.035					
36035	T NOTE (99.30)	19	08/15/00	02/15/00	INTR	6.000	-150,000.00				150,000.00
		02/15/00	03/01/00	02/15/00	INTR	6.000					
36036	T NOTE (99.30)	19	08/15/00	02/15/00	INTR	6.000	-150,000.00				150,000.00
		02/15/00	03/01/00	02/15/00	INTR	6.035					
36037	T NOTE (99.30)	19	08/15/00	02/15/00	INTR	6.000	-150,000.00				150,000.00
		02/15/00	03/01/00	02/15/00	INTR	6.038					
36038	T NOTE (99.30)	19	08/15/00	02/15/00	INTR	6.000	-150,000.00				150,000.00
		02/15/00	03/01/00	02/15/00	INTR	6.038					
36039	T NOTE (99.30)	19	08/15/00	02/15/00	INTR	6.000	-150,000.00				150,000.00
		02/15/00	03/01/00	02/15/00	INTR	6.040					
36040	T NOTE (99.30)	19	08/15/00	02/15/00	INTR	6.000	-150,000.00				150,000.00
		02/15/00	03/01/00	02/15/00	INTR	6.040					
36041	T NOTE (99.30)	19	08/15/00	02/15/00	INTR	6.000	-150,000.00				150,000.00
		02/15/00	03/01/00	02/15/00	INTR	6.000					
36042	T NOTE (99.30)	19	08/15/00	02/15/00	INTR	6.000	-150,000.00				150,000.00
		02/15/00	03/01/00	02/15/00	INTR	6.040					
36043	T NOTE (99.30)	19	08/15/00	02/15/00	INTR	6.000	-150,000.00				150,000.00
		02/15/00	03/01/00	02/15/00	INTR	6.040					

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
02/01/00 TO 02/29/00
SETTLEMENT DATE BASIS
31 FUNDS

PAGE: 2
RUN: 03/02/00 00:03:45

INVSMT DESCRIPTION/POOL#	BANK BROK	MATURITY TRADE	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
NO. MEMO	CASH DATE / ENTRY	SETTLE	TYE YIELD	ORIGINAL FACE	PRM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
37378 T NOTE (99.22)	19	02/15/04 02/15/00	INTR	4,750		-356,250.00	356,250.00
	02/15/00	03/01/00 02/15/00		4,825			
37379 T NOTE (99.12)	19	02/15/04 02/15/00	INTR	4,750		-356,250.00	356,250.00
	02/15/00	03/01/00 02/15/00		4,892			
37383 T NOTE (98.25)	19	02/15/04 02/15/00	INTR	4,750		-237,500.00	237,500.00
	02/15/00	03/01/00 02/15/00		5,033			
37786 T NOTE (99.26)	19	08/31/01 02/29/00	INTR	5,500		-137,500.00	137,500.00
	02/29/00	03/01/00 02/29/00		5,613			
37787 T NOTE (99.30)	19	08/31/01 02/29/00	INTR	5,500		-275,000.00	275,000.00
	02/29/00	03/01/00 02/29/00		5,550			
37788 T NOTE (99.235)	19	08/31/01 02/29/00	INTR	5,500		-275,000.00	275,000.00
	02/29/00	03/01/00 02/29/00		5,647			
37789 T NOTE (99.21)	19	08/31/01 02/29/00	INTR	5,500		-137,500.00	137,500.00
	02/29/00	03/01/00 02/29/00		5,668			
37790 T NOTE (99.30)	19	08/31/01 02/29/00	INTR	5,500		-275,000.00	275,000.00
	02/29/00	03/01/00 02/29/00		5,500			
37791 T NOTE (99.21)	19	08/31/01 02/29/00	INTR	5,500		-137,500.00	137,500.00
	02/29/00	03/01/00 02/29/00		5,668			
37792 T NOTE (99.30)	19	08/31/01 02/29/00	INTR	5,500		-275,000.00	275,000.00
	02/29/00	03/01/00 02/29/00		5,545			
37793 T NOTE (99.21)	19	08/31/01 02/29/00	INTR	5,500		-137,500.00	137,500.00
	02/29/00	03/01/00 02/29/00		5,668			
37794 T NOTE (99.21)	19	08/31/01 02/29/00	INTR	5,500		-137,500.00	137,500.00
	02/29/00	03/01/00 02/29/00		5,568			
37795 T NOTE (99.30)	19	08/31/01 02/29/00	INTR	5,500		-275,000.00	275,000.00
	02/29/00	03/01/00 02/29/00		5,545			
37826 FHLB	19	02/01/00 02/01/00	MAT	5,505	-4,892,958.33	-107,041.67	5,000,000.00
	02/01/00	02/01/00		5,625			
37827 FMC	19	02/02/00 02/02/00	MAT	5,625	-6,000,000.00	-5,869,974.50	6,000,000.00
	02/01/00	02/02/00		5,656			
37857 FEDL HOME LOAN BK CONS	19	02/24/00 02/24/00	MAT	5,440	-10,000,000.00	-9,776,191.11	10,000,000.00
	03/01/00	02/24/00		5,569			
37870 FEDL HOME LOAN BK CONS	19	02/24/00 02/24/00	MAT	5,570	-10,000,000.00	-9,783,388.89	10,000,000.00
	03/01/00	02/24/00		5,693			
37871 FEDL HOME LTN MTG CORP	19	02/04/00 02/04/00	MAT	5,560	-3,000,000.00	-2,944,400.00	3,000,000.00
	03/01/00	02/04/00		5,665			
37925 FEDL HOME LOAN BK CONS	15	02/01/00 02/01/00	MAT	5,480	-2,000,000.00	-1,973,208.89	2,000,000.00
	03/01/00	02/01/00		5,554			
37926 FEDL HOME LOAN BK CONS	15	02/01/00 02/01/00	MAT	5,480	-4,000,000.00	-3,946,417.78	4,000,000.00
	03/01/00	02/01/00		5,554			
37939 FEDL HOME LTN MTG CORP	19	02/04/00 02/04/00	MAT	5,470	-25,000,000.00	-24,669,520.83	25,000,000.00
	03/01/00	02/04/00		5,543			
37955 FEDERAL NATL MTG ASSN D	19	02/11/00 02/11/00	MAT	5,530	-19,000,000.00	-18,748,999.44	19,000,000.00
	03/01/00	02/11/00		5,604			

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
02/01/00 TO 02/29/00
SETTLEMENT DATE BASIS
31 FUNDS
PAGE: 3
RUN: 03/02/00 00:03:45

INVSMT DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TYN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
NO. MEMO	CASH DATE	/ENTRY	SETTLE	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT	
37956 FEDERAL NATL MTG ASSN D	19	40	02/11/00	02/11/00	MAT	5.530	-1,384,000.00	-1,365,716.59	-18,283.41
			03/01/00	02/11/00		5.604			1,384,000.00
37963 FEDD HOME LOAN BK CONS	19	45	02/04/00	02/04/00	MAT	5.510	-7,000,000.00	-6,916,431.67	-83,568.33
			03/01/00	02/04/00		5.577			7,000,000.00
37965 FEDD HOME LTN MTG CORP	19	40	02/04/00	02/04/00	MAT	5.520	-10,202,000.00	-10,079,984.08	-122,015.92
			03/01/00	02/04/00		5.587			10,202,000.00
37966 FEDD HOME LTN MTG CORP	19	45	02/11/00	02/11/00	MAT	5.510	-15,000,000.00	-14,804,854.17	-195,145.83
			03/01/00	02/11/00		5.583			15,000,000.00
37973 BNY B/A	19	40	05/10/00	02/25/00	SALE	5.570	-4,000,000.00	-3,892,932.22	-60,651.11
			02/25/00	02/25/00		5.723		107,067.78	2,583.33
37974 BNY B/A	19	40	05/10/00	02/25/00	SALE	5.570	-2,000,000.00	-1,946,466.11	-30,325.56
			02/25/00	02/25/00		5.723		53,533.89	1,291.67
37990 BK AMER B/A	19	40	02/22/00	02/22/00	MAT	5.600	-5,600,000.00	-5,523,342.22	-76,657.78
			03/01/00	02/22/00		5.678			5,600,000.00
37997 KITTY HAWK C/P	19	40	02/11/00	02/11/00	MAT	5.980	-6,000,000.00	-5,928,240.00	-71,760.00
			03/01/00	02/11/00		6.052			6,000,000.00
37998 KITTY HAWK C/P	19	40	02/11/00	02/11/00	MAT	5.980	-8,000,000.00	-7,904,320.00	-95,680.00
			03/01/00	02/11/00		6.052			8,000,000.00
37999 KITTY HAWK C/P	19	40	03/01/00	02/11/00	MAT	5.980	-7,000,000.00	-6,916,280.00	-83,720.00
			03/01/00	02/11/00		6.052			7,000,000.00
38006 FORESTAL FD C/P	19	40	02/01/00	02/01/00	MAT	6.000	-17,886,000.00	-17,701,178.00	-184,822.00
			03/01/00	02/01/00		6.063			17,886,000.00
38014 FEDD HOME LOAN BK CONS	19	40	02/04/00	02/04/00	MAT	5.590	-13,000,000.00	-12,882,920.56	-117,079.44
			03/01/00	02/04/00		5.641			13,000,000.00
38015 FEDD HOME LOAN BK CONS	19	40	02/09/00	02/09/00	MAT	5.590	-15,000,000.00	-14,853,262.50	-146,737.50
			03/01/00	02/09/00		5.645			15,000,000.00
38018 WELLS FARGO C/P	19	41	02/01/00	02/01/00	MAT	5.930	-50,000,000.00	-49,555,250.00	-444,750.00
			03/01/00	02/01/00		5.983			50,000,000.00
38019 FEDD HOME LTN MTG CORP	19	40	02/24/00	02/24/00	MAT	5.612	-20,000,000.00	-19,763,048.89	-236,951.11
			03/01/00	02/24/00		5.679			20,000,000.00
38020 FEDD HOME LTN MTG CORP	19	40	02/24/00	02/24/00	MAT	5.612	-12,000,000.00	-11,857,829.33	-142,170.67
			03/01/00	02/24/00		5.679			12,000,000.00
38024 WELLS FARGO C/P	19	41	02/02/00	02/02/00	MAT	6.000	-41,000,000.00	-40,631,000.00	-369,000.00
			03/01/00	02/02/00		6.054			41,000,000.00
38027 FEDD HOME LOAN BK CONS	19	40	02/23/00	02/23/00	MAT	5.790	-1,777,000.00	-1,760,423.55	-16,576.45
			03/01/00	02/23/00		5.845			1,777,000.00
38028 BK AMER B/A	19	40	02/11/00	02/11/00	MAT	5.820	-4,000,000.00	-3,970,253.33	-29,746.67
			03/01/00	02/11/00		5.864			4,000,000.00
38029 BK AMER B/A	19	40	02/01/00	02/01/00	MAT	5.820	-1,000,000.00	-994,180.00	-5,820.00
			03/01/00	02/01/00		5.854			1,000,000.00
38030 BK AMER B/A	19	40	02/18/00	02/18/00	MAT	5.820	-2,000,000.00	-1,982,863.33	-17,136.67
			03/01/00	02/18/00		5.870			2,000,000.00
38035 BK AMER C/P	19	40	02/04/00	02/04/00	MAT	5.660	-20,000,000.00	-19,886,800.00	-113,200.00
			03/01/00	02/04/00		5.692			20,000,000.00

* ACTIVE TRANSACTIONS *

C I T Y O F S A N F R A N C I S C O
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DETAIL TRANSACTION REPORT - FIXED INCOME
02/01/00 TO 02/29/00
SETTLEMENT DATE BASIS

PAGE: 4
RUN: 03/02/00 00:03:45

31 FUNDS

INVSMT NO.	DESCRIPTION/POOL	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS	
MEMO		CASH DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38037	BK AMER B/A	19	40	03/03/00 02/25/00	SALE	5.730	-5,000,000.00	-4,993,045.84	-41,383.33	48.61
				02/25/00 02/25/00		5.784		46,954.16		4,994,380.56
38038	BK AMER B/A	19	40	02/28/00 02/28/00	MAT	5.600	-3,000,000.00	-2,974,333.33	-25,666.67	3,000,000.00
				03/01/00 02/28/00		5.648				
38041	BARCLAYS FD C/P	19	87	02/07/00 02/07/00	MAT	5.610	-10,000,000.00	-9,947,016.67	-52,983.33	10,000,000.00
				03/01/00 02/07/00		5.640				
38042	FMC DISCOUNT NOTES	19	87	02/23/00 02/23/00	MAT	5.560	-24,000,000.00	-23,818,373.33	-181,626.67	24,000,000.00
				03/01/00 02/23/00		5.602				
38065	KITTY HAWK C/P	19	40	02/23/00 02/23/00	MAT	5.680	-11,000,000.00	-10,930,577.78	-69,422.22	11,000,000.00
				03/01/00 02/23/00		5.716				
38066	KITTY HAWK C/P	19	40	02/23/00 02/23/00	MAT	5.680	-20,000,000.00	-19,873,777.78	-126,222.22	20,000,000.00
				03/01/00 02/23/00		5.716				
38067	BK AMER B/A	19	40	02/25/00 02/25/00	MAT	5.600	-2,000,000.00	-1,988,177.75	-11,822.25	2,000,000.00
				03/01/00 02/25/00		5.633				
38068	ENTERPRISE FD C/P	19	40	02/15/00 02/15/00	MAT	5.690	-20,000,000.00	-19,911,488.89	-88,511.11	20,000,000.00
				03/01/00 02/15/00		5.715				
38069	KITTY HAWK C/P	19	40	02/15/00 02/15/00	MAT	5.690	-20,000,000.00	-19,911,488.89	-88,511.11	20,000,000.00
				03/01/00 02/15/00		5.715				
38070	BK AMER B/A	19	40	07/12/00 02/25/00	SALE	5.780	-20,000,000.00	-19,438,055.56	-118,811.11	20,000,000.00
				02/25/00 02/25/00		5.947		561,944.44		15,333.33
38071	KITTY HAWK C/P	19	40	02/15/00 02/15/00	MAT	5.690	-15,000,000.00	-14,935,987.50	-64,012.50	19,541,533.34
				03/01/00 02/15/00		5.714				
38072	KITTY HAWK C/P	19	40	02/15/00 02/15/00	MAT	5.700	-4,000,000.00	-3,983,533.33	-16,466.67	15,000,000.00
				03/01/00 02/15/00		5.724				
38074	QUINCY CAPITAL C/P	19	40	02/22/00 02/22/00	MAT	5.690	-50,096,000.00	-49,834,707.61	-261,292.39	4,000,000.00
				03/01/00 02/22/00		5.720				
38077	BK AMER B/A	19	40	02/18/00 02/18/00	MAT	5.580	-4,000,000.00	-3,984,500.00	-15,500.00	50,096,000.00
				03/01/00 02/18/00		5.602				
38078	QUINCY C/P	19	40	02/23/00 02/23/00	MAT	5.690	-9,000,000.00	-8,957,325.00	-42,675.00	4,000,000.00
				03/01/00 02/23/00		5.717				
38080	BK AMER B/A	19	40	02/18/00 02/18/00	MAT	5.580	-4,000,000.00	-3,985,120.00	-14,880.00	9,000,000.00
				03/01/00 02/18/00		5.601				
38081	BK AMER B/A	19	40	02/22/00 02/22/00	MAT	5.580	-5,600,000.00	-5,575,696.00	-24,304.00	4,000,000.00
				03/01/00 02/22/00		5.604				
38087	BK AMER C.D.	19	40	02/18/00 02/18/00	MAT	5.640	-50,000,000.00	-50,000,000.00	-172,333.33	5,600,000.00
				03/01/00 02/18/00		5.640				
38088	BK AMER C.D.	19	40	02/25/00 02/25/00	MAT	5.640	-50,000,000.00	-50,000,000.00	-227,166.67	50,172,333.33
				03/01/00 02/25/00		5.640				
38089	BK AMER C.D.	19	40	02/28/00 02/28/00	MAT	5.640	-12,000,000.00	-12,000,000.00	-58,280.00	50,227,166.67
				03/01/00 02/28/00		5.640				
38090	BK AMER C.D.	19	40	02/28/00 02/28/00	MAT	5.640	-8,000,000.00	-8,000,000.00	-38,853.33	12,058,280.00
				03/01/00 02/28/00		5.640				
38091	BK AMER C.D.	19	40	02/28/00 02/28/00	MAT	5.640	-3,000,000.00	-3,000,000.00	-14,570.00	8,038,853.33
				03/01/00 02/28/00		5.640				
										3,014,570.00

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME

* ACTIVE TRANSACTIONS *

31

PAGE: 5
RUN: 03/02/00 00:03:45

NO.	MEMO	DESCRIPTION/BOOK	BANK	DROK	MATURITY	SETTLE	TXN	COUDON	FAIR	BOOK	INTEREST	GAIN/LOSS
					ENTRY	TYPE	YIELD		VALUE	VALUE	(ACCERT)	(SETTLEMENT)
38092	BK AMER C.D.	19	40	02/28/00	02/28/00	MAT	5.640	-3,000,000.00	-3,000,000.00	-14,570.00	3,014,570.00	
38093	BK AMER C.D.	19	40	02/01/00	02/28/00		5.640	-7,000,000.00	-7,000,000.00	-33,996.67	7,033,996.67	
38103	BK AMER B/A	19	40	02/29/00	02/28/00	MAT	5.640	-6,000,000.00	-5,947,733.33	-52,266.67	6,000,000.00	
38104	BK AMER CD	19	40	04/11/00	02/29/00		5.649	10,000,000.00	10,000,000.00			
38105	BK AMER CD	19	40	02/04/00	02/03/00		5.880	35,000,000.00	35,000,000.00			
38106	BK AMER C/P	19	40	05/17/00	02/04/00	PURC	5.880	45,000,000.00	44,240,375.00	-35,000,000.00		
38107	BK AMER CD	19	40	02/04/00	02/04/00	PURC	6.001	6,000,000.00	6,000,000.00	-44,240,375.00		
38108	BK AMER CD	19	40	04/03/00	02/04/00	PURC	5.870	5,000,000.00	5,000,000.00	-6,000,000.00		
38109	BK AMER CD	19	40	02/04/00	02/04/00	PURC	5.870	16,000,000.00	16,000,000.00	-5,000,000.00		
38110	INTL LEASE C/P	19	40	02/04/00	02/04/00	PURC	5.870	10,000,000.00	9,955,200.00	-16,000,000.00		
38111	ABBOTT LABS C/P	19	40	02/07/00	02/07/00	PURC	5.766	10,000,000.00	9,952,333.33	-9,955,200.00		
38112	FORESTAL FD C/P	19	40	03/08/00	02/07/00	PURC	5.747	5,000,000.00	4,974,177.78	-9,952,333.33		
38113	BK AMER C/P	19	40	02/07/00	02/07/00	PURC	5.810	15,000,000.00	14,779,500.00	-4,974,177.78		
38114	FEDL HOME LOAN BK CONS	19	40	02/08/00	02/08/00	PURC	5.880	6,000,000.00	5,970,756.67	-14,779,500.00		
38115	FEDL HOME LTN MTG CORP	19	87	03/14/00	02/15/00	PURC	5.688	15,000,000.00	14,933,733.33	-5,970,756.67		
38116	FEDL HOME LTN MTG CORP	19	40	02/15/00	02/15/00	PURC	5.703	14,000,000.00	13,946,893.67	-14,933,733.33		
38117	ENTERPRISE FD C/P	19	40	03/01/00	02/15/00	PURC	5.810	1,400,000.00	1,366,610.83	-13,946,893.33		
38119	MERRILL LYNCH C/P	19	45	02/15/00	02/15/00	PURC	5.824	20,000,000.00	19,797,811.11	-19,797,811.11		
38120	BK AMER CD	19	40	02/16/00	02/16/00	PURC	5.930	20,000,000.00	20,000,000.00	-20,000,000.00		
38121	BK AMER CD	19	40	08/23/00	02/17/00	PURC	6.200	30,000,000.00	30,000,000.00	-30,000,000.00		
38122	UC CALIF CP	19	40	03/02/00	02/18/00	PURC	5.750	4,000,000.00	3,991,694.44	-3,991,694.44		
38123	ENTERPRISE CP	19	40	03/07/00	02/18/00	PURC	5.770	4,000,000.00	3,987,177.78	-3,987,177.78		

* ACTIVE TRANSACTIONS *

CITY OF COUNTY OF SAN FRANCISCO
 M.R. DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 02/01/00 TO 02/29/00
 SETTLEMENT DATE BASIS
 31 FUNDS

PAGE: 6
 RUN: 03/02/00 00:03:45

INVSMT DESCRIPTION/POOL# NO. MEMO	BANK BROK CASH DATE / ENTRY	MATURITY SETTLE	TRADE/ TY	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PRM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38124 QUINCY CAP CP	19	40	03/23/00 02/18/00	PURC	5.800	2,000,000.00	1,989,044.44	-1,989,044.44
			02/17/00 02/18/00		5.832	-10,955.56		
38125 JP MORGAN CP	19	40	03/17/00 02/18/00	PURC	5.750	8,000,000.00	7,946,333.33	-7,946,333.33
			02/17/00 02/18/00		5.789	-53,666.67		
38126 BK AMER CD	19	40	03/24/00 02/22/00	PURC	5.750	15,000,000.00	15,000,000.00	-15,000,000.00
			02/22/00 02/22/00		5.750			
38127 BK AMER CD	19	40	03/24/00 02/22/00	PURC	5.750	13,000,000.00	13,000,000.00	-13,000,000.00
			02/22/00 02/22/00		5.750			
38128 BK AMER CD	19	40	03/24/00 02/22/00	PURC	5.750	6,000,000.00	6,000,000.00	-6,000,000.00
			02/22/00 02/22/00		5.750			
38129 BK AMER CD	19	40	03/24/00 02/22/00	PURC	5.750	4,000,000.00	4,000,000.00	-4,000,000.00
			02/22/00 02/22/00		5.750			
38130 BK AMER CD	19	40	03/24/00 02/22/00	PURC	5.750	2,000,000.00	2,000,000.00	-2,000,000.00
			02/22/00 02/22/00		5.750			
38131 BK AMER CD	19	40	03/27/00 02/22/00	PURC	5.750	25,000,000.00	25,000,000.00	-25,000,000.00
			02/22/00 02/22/00		5.750			
38132 BK AMER CD	19	40	04/25/00 02/23/00	PURC	5.880	14,000,000.00	14,000,000.00	-14,000,000.00
			02/23/00 02/23/00		5.880			
38133 BK AMER CD	19	40	04/11/00 02/23/00	PURC	5.880	38,000,000.00	38,000,000.00	-38,000,000.00
			02/23/00 02/23/00		5.880			
38134 BK AMER CD	19	40	04/25/00 02/23/00	PURC	5.880	28,000,000.00	28,000,000.00	-28,000,000.00
			02/23/00 02/23/00		5.880			
38135 BK AMER CD	19	40	04/25/00 02/23/00	PURC	5.880	10,000,000.00	10,000,000.00	-10,000,000.00
			02/23/00 02/23/00		5.880			
38136 BK AMER CD	19	40	04/24/00 02/23/00	PURC	5.880	39,000,000.00	39,000,000.00	-39,000,000.00
			02/23/00 02/24/00		5.880			
38137 BK AMER CD	19	40	04/24/00 02/23/00	PURC	5.880	3,000,000.00	3,000,000.00	-3,000,000.00
			02/23/00 02/24/00		5.880			
38138 BK AMER CD	19	40	04/24/00 02/23/00	PURC	5.880	3,000,000.00	3,000,000.00	-3,000,000.00
			02/23/00 02/24/00		5.880			
38139 BK AMER CD	19	40	04/24/00 02/23/00	PURC	5.880	2,000,000.00	2,000,000.00	-2,000,000.00
			02/23/00 02/24/00		5.880			
38140 BK AMER CD	19	40	04/24/00 02/23/00	PURC	5.880	3,000,000.00	3,000,000.00	-3,000,000.00
			02/23/00 02/24/00		5.880			
38141 FEDERAL NATL MTG ASSN D	19	87	05/25/00 02/25/00	PURC	5.825	2,000,000.00	1,970,875.00	-1,970,875.00
			02/25/00 02/25/00		5.911	-29,125.00		
38142 FEDL HOME LOAN BK CONS	19	87	04/24/00 02/25/00	PURC	5.760	4,000,000.00	3,962,240.00	-3,962,240.00
			02/25/00 02/25/00		5.815	-37,760.00		
38143 FEEL HOME LTN MTG CORP	19	87	04/18/00 02/25/00	PURC	5.710	15,000,000.00	14,872,579.17	-14,872,579.17
			02/25/00 02/25/00		5.819	-127,420.83		
38144 BK AMER CD	19	40	06/20/00 02/25/00	PURC	6.050	40,000,000.00	40,000,000.00	-40,000,000.00
			02/25/00 02/25/00		6.170			
38145 BK AMER CD	19	40	07/07/00 02/25/00	PURC	6.170	35,000,000.00	35,000,000.00	-35,000,000.00
			02/25/00 02/25/00		6.170			

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M R . DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 02/01/00 TO 02/29/00
 REPORT GRAND TOTALS ASSETS

PAGE: 8
 RUN: 03/02/00 00:03:45

TYPE / WEIGHTED TXN#	PAR YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
FURC (46)	5.896	676,400,000.00	674,257,575.55	-2,142,424.45					-674,257,575.55
SALF (5)	5.731	-56,000,000.00	-55,230,499.73	769,500.27			-251,171.11	-19,567.37	55,481,981.27
INTR (35)	5.803						-7,266,393.75	19,256.94	
MAT (52)	5.727	-682545000.00	-677443075.18				-5,661,694.82		678,002,845.18

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



SUSAN LEAL
TREASURER

DANIEL P. DALY
CHIEF INVESTMENT OFFICER

April 7, 2000

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past nine months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 116,420,170	Earned Interest Yield
Total Net Earnings	\$ 110,251,768	Pooled Funds 5.763%
Average Age of Portfolio	365 Days	All Funds 5.638%

Total cost of the securities on hand on March 31, 2000 was \$2,457,959,447 with a market value of \$2,449,876,780 plus fixed assets accrued earnings of \$14,633,624.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of March 31, 2000. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of March 2000, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on March 31, 2000.
4. General journal detailing purchases, sales, and interest activities during the month of March 2000.

Very truly yours,

Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., E. Navas

Transportation Authority – C. Clark

DOCUMENTS DEPT.

MAY - 4 2000

SAN FRANCISCO
PUBLIC LIBRARY

City Hall Rm. 140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

CITY/COUNTY OF S. FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
3/01/00 THROUGH 3/31/00

ALL FUNDS

PAGE: 1
RUN: 04/03/00 09:39:47

	----- GOV'T SECURITIES -----		TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	10,694,623.01	.00	.00	N/A	10,694,623.01
TOTAL NET EARNINGS THIS PERIOD:	12,375,571.07	.00	.00	N/A	12,375,571.07
AVERAGE DAILY PORTFOLIO BALANCE:	2,464,040,292.10	.00	.00	N/A	2,464,040,292.10
EARNED INCOME YIELD THIS PERIOD:	5.914	.000	.000	N/A	5.914
END OF PERIOD PORTFOLIO BALANCE:	2,457,959,447.10	.00	.00	N/A	2,457,959,447.10
CURRENT AMORTIZED BOOK VALUE:	2,461,542,604.66	.00	.00	N/A	2,461,542,604.66
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.924	.000	.000	N/A	5.924
WEIGHTED AVERAGE DAYS TO MATURITY:	365	0	0	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	365	0	0	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.914

DOCUMENTS DEPT.

JUL 10 2002

SAN FRANCISCO
PUBLIC LIBRARY

(SIRFT)

SUMMARY DESCRIPTION		CUPN	TRNG	BOOK	PAR	BOOK	
		RATE	YIELD	PRICE	VALUE	VALUE	
					SHARES		
(Investment Type)	12 TREASURY NOTES	46.21%(C)	5.601	5.798	99.275	1,144,005,000.00	1,135,714,945.20
(Investment Type)	41 FNMA DISCOUNT NOTES	.54%(C)	5.553	5.685	97.681	13,500,000.00	13,186,970.41
(Investment Type)	43 FEDERAL HOME LOAN DISC NOTES	1.65%(C)	5.554	5.721	97.065	41,714,000.00	40,489,525.43
(Investment Type)	44 FMC DISCOUNT NOTES	3.38%(C)	5.636	5.711	98.623	84,310,000.00	83,148,711.73
(Investment Type)	51 BANKERS ACCEPTANCE-DOMESTIC	7.65%(C)	5.682	5.818	97.641	192,455,053.64	187,915,997.94
(Investment Type)	81 COMMERCIAL PAPER DISC	12.43%(C)	5.980	6.029	99.189	308,000,000.00	305,503,296.39
(Investment Type)	91 NEGOTIABLE C.D.'S	28.15%(C)	5.971	5.971	100.000	692,000,000.00	692,000,000.00
REPORT TOTALS			5.758	5.872	99.272	2,475,984,053.64	2,457,959,447.10
ASSETS							
FIXED							

INVESTMENTS OUTSTANDING AS OF 03/31/00

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CIN	RATE	PAR/SHARES	BOOK	MARKET	VALUE	CURR	ACCR	INT	UNREALIZED	GAIN
					BROK	SAFE	YTM	TR			PRICE		PRICE	SOURCE		UNREALIZED	LOSS
A 34930 T	NOTE (99.6)	04/30/96	04/30/00	912827769	19	100	6.7500		10,000,000.00		10,009,375.00	283,722.53				93,359.38	
A 34940 T	NOTE (98.30)	04/30/96	04/30/00	912827769	71	100	6.9943		9,916,015.62	100,0937500000	10,009,375.00	283,722.53				116,406.26	
A 34967 T	NOTE (98.24)	04/30/96	04/30/00	912827769	40	100	7.0618		9,892,968.74	100,0937500000	10,009,375.00	283,722.53				136,149.40	
A 34446 T	NOTE (98.28)	04/30/96	04/30/00	912827769	19	100	6.7500		9,813,225.60	100,0937500000	4,998,427.50	74,244.51				54,667.50	
A 36841 T	NOTE (99.26)	06/30/98	06/30/00	912827769	19	100	5.3750		12,000,000.00	99,9687500000	11,985,000.00	163,021.98				11,880.00	
A 36842 T	NOTE (99.26)	06/30/98	06/30/00	912827769	19	100	5.3750		12,000,000.00	99,8750000000	11,985,000.00	163,021.98				11,880.00	
A 36843 T	NOTE (99.26)	06/30/98	06/30/00	912827769	19	100	5.3750		12,000,000.00	99,8750000000	11,985,000.00	163,021.98				11,880.00	
A 36844 T	NOTE (99.26)	06/30/98	06/30/00	912827769	19	9530	5.3750		12,000,000.00	99,8750000000	11,985,000.00	163,021.98				11,880.00	
A 34710 T	NOTE (99.26)	01/31/96	07/31/00	912827769	89	100	5.4948		11,973,120.00	99,8750000000	11,985,000.00	163,021.98				85,077.50	
A 34711 T	NOTE (99.28)	01/31/96	07/31/00	912827769	89	100	6.1250		7,000,000.00	100,0312500000	7,002,187.50	71,850.96				80,337.50	
A 34712 T	NOTE (99.24)	01/31/96	07/31/00	912827769	74	100	6.4100		7,000,000.00	100,0312500000	7,002,187.50	71,850.96				89,982.50	
A 34713 T	NOTE (99.25)	01/31/96	07/31/00	912827769	71	100	6.4400		7,000,000.00	100,0312500000	7,002,187.50	71,850.96				82,049.38	
A 34714 T	NOTE (99.275)	01/31/96	07/31/00	912827769	40	100	6.4250		7,000,000.00	100,0312500000	7,002,187.50	71,850.96				82,049.38	
A 36034 T	NOTE (99.30)	08/15/97	08/15/00	9128273D2	87	100	6.0000		5,000,000.00	100,0000000000	5,000,000.00	4,687.50				4,687.50	
A 36035 T	NOTE (99.30)	08/15/97	08/15/00	9128273D2	87	100	6.0346		4,995,312.50	100,0000000000	5,000,000.00	4,687.50				4,687.50	
A 36036 T	NOTE (99.30)	08/15/97	08/15/00	9128273D2	89	100	6.0346		4,995,312.50	100,0000000000	5,000,000.00	4,687.50				4,687.50	
A 36037 T	NOTE (99.30)	08/15/97	08/15/00	9128273D2	50	100	6.0346		4,995,312.50	100,0000000000	5,000,000.00	4,687.50				4,687.50	
A 36038 T	NOTE (99.30)	08/15/97	08/15/00	9128273D2	74	100	6.0375		4,994,921.85	100,0000000000	5,000,000.00	5,078.15				5,078.15	
A 36039 T	NOTE (99.30)	08/15/97	08/15/00	9128273D2	40	100	6.0375		4,994,921.85	100,0000000000	5,000,000.00	5,078.15				5,078.15	
A 36040 T	NOTE (99.30)	08/15/97	08/15/00	9128273D2	89	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 36041 T	NOTE (99.30)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 36042 T	NOTE (99.30)	08/15/97	08/15/00	9128273D2	74	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 36043 T	NOTE (99.30)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34805 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	40	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34806 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34807 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34808 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34809 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34810 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34811 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34812 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34813 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34814 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34815 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34816 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34817 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34818 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34819 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34820 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34821 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34822 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34823 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34824 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34825 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34826 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34827 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34828 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34829 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34830 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34831 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34832 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34833 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34834 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34835 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34836 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34837 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34838 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34839 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34840 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34841 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,468.75				5,468.75	
A 34842 T	NOTE (99.25)	08/15/97	08/15/00	9128273D2	19	100	6.0404		4,994,531.25	100,0000000000	5,000,000.00	5,46					

(REMARK)
INVESTMENTS OUTSTANDING AS OF 03/31/00
MAJOR SORT KEY IS ICD#

INVEST DESCRIPTION NUMBER	PURCHASE MATURITY DATE	CUSIP	BANK FUND CPN RATE BROK SAFE YTM TR	PAR/SHARES BOOK	MARKET PRICE	CURR ACQN INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
A 34807 T NOTE (99.25)	02/29/96 02/28/01	912827X23	19 9530 5.6250	5,000,000.00	4,965,625.00	24,456.52 SUNRGD
A 34810 T NOTE (99.16)	02/29/96 02/28/01	912827X23	40 000 5.6800	4,988,150.00	4,993,125.00	-22,525.00 SUNRGD
A 34828 T NOTE (98.5)	02/29/96 02/28/01	912827X23	19 100 5.6250	25,000,000.00	24,828,125.00	122,282.61 SUNRGD
A 34829 T NOTE (98.5)	03/11/96 02/28/01	912827X23	99 000 5.7400	24,875,512.15	99,312,500.00	-47,387.15 SUNRGD
A 34829 T NOTE (98.5)	03/11/96 02/28/01	912827X23	71 000 5.6250	5,000,000.00	4,965,625.00	24,456.52 SUNRGD
A 34829 T NOTE (98.5)	03/11/96 02/28/01	912827X23	19 100 5.6250	4,907,031.25	99,312,500.00	24,436.52 SUNRGD
A 34830 T NOTE (98.19)	03/11/96 02/28/01	912827X23	89 000 6.0600	4,907,031.25	4,965,625.00	24,456.52 SUNRGD
A 35706 T NOTE	04/24/97 04/30/01	912827X64	19 100 5.6250	5,000,000.00	4,965,625.00	35,937.50 SUNRGD
A 35707 T NOTE	04/24/97 04/30/01	912827X64	19 100 6.6928	4,929,687.50	99,312,500.00	92,421.87 SUNRGD
A 35708 T NOTE	04/24/97 04/30/01	912827X64	87 000 6.6974	6,892,265.63	6,984,687.50	183,894.23 SUNRGD
A 35709 T NOTE	04/24/97 04/30/01	912827X64	19 100 6.2500	6,891,171.88	99,781,250.00	93,515.62 SUNRGD
A 36757 T NOTE (100.2)	05/15/98 05/15/01	912827X64	74 000 6.6928	7,000,000.00	6,984,687.50	183,894.23 SUNRGD
A 36761 T NOTE (100.2)	05/15/98 05/15/01	912827X64	89 000 6.6928	7,000,000.00	6,984,687.50	183,894.23 SUNRGD
A 35069 T NOTE (99.215)	05/31/96 05/31/01	912827Y22	19 100 6.2500	7,000,000.00	6,984,687.50	94,609.37 SUNRGD
A 35070 T NOTE (99.215)	05/31/96 05/31/01	912827Y22	89 000 6.2500	7,000,000.00	6,984,687.50	94,609.37 SUNRGD
A 37601 T NOTE (99.21)	06/01/99 05/31/01	912827Y51	19 100 5.6250	30,009,375.00	29,728,125.00	-281,250.00 SUNRGD
A 37601 T NOTE (99.21)	06/01/99 05/31/01	912827Y51	40 000 5.6135	30,009,375.00	29,728,125.00	-281,250.00 SUNRGD
A 37602 T NOTE (99.21)	06/01/99 05/31/01	912827Y51	87 000 5.6135	30,009,375.00	29,728,125.00	-281,250.00 SUNRGD
A 37602 T NOTE (99.21)	06/01/99 05/31/01	912827Y51	19 100 6.5000	10,003,125.00	9,993,750.00	218,442.62 SUNRGD
A 35192 T NOTE (97.8)	08/15/96 08/15/01	912827B92	19 100 6.5826	9,965,300.00	10,003,125.00	218,442.62 SUNRGD
A 35213 T NOTE (98.27)	09/03/96 08/31/01	912827Z39	40 000 6.5826	9,965,300.00	10,003,125.00	218,442.62 SUNRGD
A 35214 T NOTE (98.27)	09/03/96 08/31/01	912827Z39	19 100 6.5826	8,000,000.00	7,885,000.00	-141,147.54 SUNRGD
A 35215 T NOTE (98.27)	09/03/96 08/31/01	912827Z39	74 000 6.5826	7,972,500.00	98,562,500.00	-87,500.00 SUNRGD
A 35215 T NOTE (98.27)	09/03/96 08/31/01	912827Z39	87 000 6.5826	8,000,000.00	7,885,000.00	-141,147.54 SUNRGD
A 35254 T NOTE (97.11)	09/03/96 08/31/01	912827Z39	19 100 6.5826	7,972,500.00	98,562,500.00	-87,500.00 SUNRGD
A 37786 T NOTE (99.26)	08/31/99 08/31/01	912827Y53	40 000 5.5498	9,990,000.00	98,562,500.00	-134,450.00 SUNRGD
A 37787 T NOTE (99.30)	08/31/99 08/31/01	912827Y53	19 100 5.5498	9,990,000.00	98,562,500.00	-134,450.00 SUNRGD
A 37788 T NOTE (99.235)	08/31/99 08/31/01	912827Y53	40 000 5.6465	9,972,656.25	98,562,500.00	-116,406.25 SUNRGD

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 03/31/00
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN YTM	RATE TR	PAR/S	SHARES BOOK	MARKET PRICE	VALUE	CURR ACCE	INT SOURCE	UNREALIZED GAIN	LOSS
A 37789	T NOTE (99.21)	08/31/99 08/31/01	9128275F3	19	100	5.5000		5,000,000.00		4,928,125.00	23,913.04			-54,296.88	
A 37790	T NOTE (99.30)	08/31/99 08/31/01	9128275F3	19	100	5.5000		10,000,000.00	9,856,250.00		47,826.09			-135,350.00	
A 37791	T NOTE (99.21)	08/31/99 08/31/01	9128275F3	19	100	5.5000		5,000,000.00	98,5625000000	4,928,125.00	23,913.04			-54,296.88	
A 37792	T NOTE (99.30)	08/31/99 08/31/01	9128275F3	19	100	5.5000		10,000,000.00	98,5625000000	9,856,250.00	47,826.09			-135,350.00	
A 37793	T NOTE (99.21)	08/31/99 08/31/01	9128275F3	19	100	5.5000		5,000,000.00	98,5625000000	4,928,125.00	23,913.04			-54,296.88	
A 37794	T NOTE (99.21)	08/31/99 08/31/01	9128275F3	19	100	5.5000		5,000,000.00	98,5625000000	4,928,125.00	23,913.04			-54,296.88	
A 37795	T NOTE (99.30)	08/31/99 08/31/01	9128275F3	19	930	5.5000		10,000,000.00	9,856,250.00		47,826.09			-135,350.00	
A 37994	T NOTE (99.23)	11/30/99 11/30/01	9128272C5	19	100	5.8750		25,000,000.00	98,5625000000	24,742,187.50	493,596.31			-185,546.88	
A 37995	T NOTE (99.23)	11/30/99 11/30/01	9128272C5	19	100	6.0306		25,000,000.00	98,9687500000	24,742,187.50	493,596.31			-185,546.88	
A 35462	T NOTE (98.21)	12/31/96 12/31/01	9128272E1	19	100	6.1250		10,000,000.00	9,928,125.00		154,807.69			-48,437.50	
A 35520	T NOTE (98.21)	12/31/96 12/31/01	9128272G6	19	100	6.1864		10,000,000.00	9,928,125.00		104,739.01			139,612.50	
A 35521	T NOTE (98.10)	01/31/97 01/31/02	9128272G6	19	100	6.2500		10,000,000.00	9,946,875.00		104,739.01			232,381.25	
A 35522	T NOTE (99.11)	01/31/97 01/31/02	9128272G6	19	100	6.2500		19,661,368.75	99,4687500000		41,895.60			5,625.00	
A 35523	T NOTE (99.11)	01/31/97 01/31/02	9128272G6	19	100	6.4092		4,000,000.00	99,4687500000		62,843.41			8,437.50	
A 35524	T NOTE (99.25)	01/31/97 01/31/02	9128272G6	19	100	6.2500		5,959,687.50	99,4687500000		52,369.51			-14,912.50	
A 35525	T NOTE (99.16)	01/31/97 01/31/02	9128272G6	19	100	6.2500		10,000,000.00	9,946,875.00		104,739.01			-2,343.70	
A 35526	T NOTE (99.16)	01/31/97 01/31/02	9128272G6	19	100	6.3702		10,000,000.00	9,946,875.00		104,739.01			-1,562.50	
A 35527	T NOTE (99.16)	01/31/97 01/31/02	9128272G6	19	100	6.2500		10,000,000.00	9,946,875.00		104,739.01			-6,250.00	
A 35528	T NOTE (99.16)	01/31/97 01/31/02	9128272G6	19	100	6.3609		10,000,000.00	9,946,875.00		104,739.01			-2,343.75	
A 38094	T NOTE (99.25)	01/31/00 01/31/02	9128275X6	19	100	6.3702		8,000,000.00	9,946,875.00		85,467.03			-625.00	
A 38095	T NOTE (99.18)	01/31/00 01/31/02	9128275X6	19	100	6.3750		8,000,000.00	9,946,875.00		85,467.03			15,625.00	
A 38096	T NOTE (99.18)	01/31/00 01/31/02	9128275X6	19	1	6.1664		8,000,000.00	9,975000000000		85,467.03			-625.00	
A 38097	T NOTE (99.25)	01/31/00 01/31/02	9128275X6	19	100	6.3750		8,000,000.00	9,975000000000		85,467.03			-625.00	
A 38098	T NOTE (99.25)	01/31/00 01/31/02	9128275X6	19	100	6.3750		8,000,000.00	9,975000000000		85,467.03			-625.00	
A 38099	T NOTE (99.25)	01/31/00 01/31/02	9128275X6	19	100	6.3750		8,000,000.00	9,975000000000		85,467.03			-625.00	
A 38098	T NOTE (99.25)	01/31/00 01/31/02	9128275X6	19	100	6.3750		8,000,000.00	9,975000000000		85,467.03			-625.00	

(REMARK)

INVEST DESCRIPTION NUMBER	PURCHASE MATURITY DATE	CUSIP	BANK FUND BROK SALE	CEN RATE YTM TR	PAR/SHARES BROK	MARKET VALUE MARKET PRICE	CURR ACCT PRICE SOURCE	INT UNREALIZED GAIN
A 37962 FEDERAL NATL MFG ASSN DISC N	11/18/99 05/11/00	313588WS0	19 9901	5.5000	5,000,000.00	4,966,944.44	103,125.00	-2,500.00
A 38141 FEDERAL NATL MFG ASSN DISC N	02/25/00 05/25/00	313588XS5	19 906	5.8250	2,000,000.00	1,982,150.00	11,650.00	-375.00
SUBTOTAL (Investment Type) 41				.55% (M)	13,500,000.00	13,432,050.00	249,081.25	-4,001.66
A 38142 FEDL HOME LOAN BK CONS DISC	02/25/00 04/24/00	313384V29	19 887	5.7600	4,000,000.00	3,984,922.22	23,040.00	-357.78
A 37957 FEDL HOME LOAN BK CONS DISC	11/11/99 05/11/00	313384X66	19 917	5.5100	17,714,000.00	17,589,818.31	366,726.75	-8,443.67
A 37874 FEDL HOME LOAN BK CONS DISC	10/12/99 05/30/00	313384X06	19 9530	5.5500	20,000,000.00	19,804,972.22	530,333.33	-13,111.11
SUBTOTAL (Investment Type) 43				1.69% (M)	41,714,000.00	41,389,712.95	922,100.08	-21,912.56
A 38161 FEDL HOME LIN MTG CORP DISC	03/09/00 04/11/00	313396V14	19 910	5.7400	14,060,000.00	14,037,035.33	51,561.14	-546.78
A 38143 FEDL HOME LIN MTG CORP DISC	02/25/00 04/18/00	313396V77	19 9530	5.7700	15,000,000.00	14,958,208.33	86,550.00	-920.84
A 38149 FEDL HOME LIN MTG CORP DISC	02/28/00 04/18/00	313396V77	19 910	5.7400	20,000,000.00	19,721,388.8889	105,233.33	-1,511.11
A 37705 FMC DISCOUNT NOTES	07/22/99 04/20/00	313396V22	19 916	5.7861	19,840,555.56	19,804,277.78	620,472.61	-6,522.80
A 38160 FEDL HOME LIN MTG CORP DISC	03/09/00 04/20/00	313396V22	19 910	5.7400	16,333,114.08	16,947,063.89	15,585.69	-358.89
A 38159 FEDL HOME LIN MTG CORP DISC	03/09/00 04/25/00	313396V22	19 7622	5.7500	14,221,539.17	14,000,000.00	51,430.55	-1,400.00
SUBTOTAL (Investment Type) 44				5.6357	84,310,000.00	84,068,284.63	930,833.32	-11,260.42
A 37895 BNY B/A	10/18/99 04/03/00		19 7000	5.8769	1,000,000.00	999,672.22	28,375.55	-10.00
A 37896 BNY B/A	10/18/99 04/10/00		19 1000	5.7000	9,973,306.67	9,967,222.2222	233,125.00	-450.00
A 37905 BK AMER B/A	10/25/99 04/10/00		19 1000	5.8615	7,152,050.00	99,852,500,000.00	178,311.61	-465.28
A 37906 BK AMER B/A	10/25/99 04/11/00		19 1000	5.7925	6,964,829.15	99,852,500,000.00	373,650.00	-1,083.33
A 37907 BK AMER B/A	10/25/99 04/17/00		19 1000	5.6400	14,602,850.00	99,836,111,111.11	219,128.78	-1,016.52

(REMARK)

INVESTMENTS OUTSTANDING AS OF 03/31/00

MAJOR SORT KEY IS IC#

INVEST DESCRIPTION NUMBER	PURCHASE MATURITY DATE	CUSIP	BANK FUND CEN RATE BROK SAVE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
A 38188 INTL LEASE C/P	03/30/00 04/28/00	45974ANDU9	19 923 6.0100	16,000,000.00	15,927,760.00	5,342.22
A 38186 QUINCY C/P	03/30/00 04/28/00	74938BE10	87 000 6.0392	15,922,537.78	99,548,500,000.00	-120.00
A 38187 MORGAN STAN C/P	03/30/00 05/01/00	61745ME13	87 000 6.1029	9,000,000.00	8,954,850.00	3,035.00
A 38182 MORGAN STAN C/P	03/10/00 05/05/00	61745ME34	74 100 6.0500	50,000,000.00	99,498,333,333.33	375.00
A 38113 BK AMER CD	02/08/00 05/09/00	0660FDE98	19 100 6.0567	49,731,111.11	49,789,166.67	1,250.00
A 38163 MORGAN STAN C/P	03/10/00 05/12/00	61745ME39	19 100 6.0567	19,814,888.89	19,886,288.99	-1,322.22
A 38106 BK AMER C/P	02/04/00 05/17/00	0660FDEH0	19 100 6.0126	45,000,000.00	44,653,850.00	-2,216.67
A 38106 BK AMER C/P	02/04/00 05/17/00	0660FDEH0	19 100 6.0126	45,000,000.00	44,653,850.00	-558.06
A 38106 BK AMER C/P	02/04/00 05/17/00	0660FDEH0	19 100 6.0126	45,000,000.00	44,653,850.00	-6,900.00
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER 12.51(M)			5.9802 308,000,000.00	306,560,551.10	1,069,231.65	3,056.68
A 38059 BK AMER CD	01/12/00 04/03/00	06050EYF6	19 100 5.9000	5,000,000.00	4,999,926.00	-74.00
A 38060 BK AMER CD	01/12/00 04/03/00	06050EYF6	19 880 5.9000	2,000,000.00	1,999,970.40	-29.60
A 38061 BK AMER CD	01/12/00 04/03/00	06050EYF6	19 912 5.9000	3,000,000.00	2,999,955.60	-44.40
A 38086 BK AMER CD	01/12/00 04/03/00	06050EYF6	19 100 5.9000	3,000,000.00	2,999,955.60	-256.58
A 38107 BK AMER CD	02/04/00 04/03/00	06050EYF6	19 915 5.8700	6,000,000.00	5,999,907.65	-92.35
A 38108 BK AMER CD	02/04/00 04/03/00	06050EYF6	19 906 5.8700	5,000,000.00	4,999,923.04	-76.96
A 38109 BK AMER CD	02/04/00 04/03/00	06050EYF6	19 920 5.8700	16,000,000.00	15,999,753.74	-246.26
A 38158 HARRIS TRUST CD	03/09/00 04/10/00	41636T88	19 100 5.8800	50,000,000.00	99,998,460,808.67	-1,962.84
A 38104 BK AMER CD	02/03/00 04/11/00	06050EYF6	19 908 5.8800	10,000,000.00	9,999,463.63	-536.37
A 38105 BK AMER CD	02/03/00 04/11/00	06050EYF6	19 910 5.8800	35,000,000.00	34,998,122.72	-1,877.28
A 38133 BK AMER CD	02/23/00 04/11/00	06050EYF6	19 910 5.8800	38,000,000.00	37,998,186.97	-1,811.03
A 38152 BK AMER CD	03/08/00 04/11/00	06050EYF6	19 924 5.8100	20,000,000.00	19,998,705.16	-1,294.84
A 38136 BK AMER CD	02/24/00 04/24/00	06050EYF6	19 100 5.8800	39,000,000.00	38,995,978.80	-4,021.20
A 38137 BK AMER CD	02/24/00 04/24/00	06050EYF6	19 877 5.8800	3,000,000.00	2,999,690.68	-309.32

(REMARK)

INVESTMENTS OUTSTANDING AS OF 03/31/00

MAJOR SORT KEY IS ICC#

RUN: 04/04/00 00:03:37

INVEST DESCRIPTION NUMBER	PURCHASE MATURITY DATE	CUSIP	BANK FUND CPN RATE BROK SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACGR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
A 38138 BK AMER CD	02/24/00 04/24/00	06050EHX6	19 5622 5.8800	3,000,000.00	2,999,690.68	18,130.00 SINGARD
A 38139 BK AMER CD	02/24/00 04/24/00	06050EHX6	40 000 5.8800	3,000,000.00	99,98968924303	-309.32 SINGARD
A 38140 BK AMER CD	02/24/00 04/24/00	06050EHX6	19 905 5.8800	2,000,000.00	1,999,794.78	12,086.67 SINGARD
A 38132 BK AMER CD	02/23/00 04/25/00	06050EHX8	40 000 5.8800	2,000,000.00	99,98968924303	-206.22 SINGARD
A 38134 BK AMER CD	02/23/00 04/25/00	06050EHX8	19 100 5.8800	3,000,000.00	2,999,690.68	18,130.00 SINGARD
A 38135 BK AMER CD	02/23/00 04/25/00	06050EHX8	40 000 5.8800	3,000,000.00	99,98968924303	-309.32 SINGARD
A 38133 BK AMER CD	02/23/00 04/25/00	06050EHX8	19 100 5.8800	14,000,000.00	13,998,487.11	86,993.33 SINGARD
A 38134 BK AMER CD	02/23/00 04/25/00	06050EHX8	19 910 5.8800	28,000,000.00	27,996,974.22	173,786.67 SINGARD
A 38135 BK AMER CD	02/23/00 04/25/00	06050EHX8	40 9530 5.8800	28,000,000.00	99,98919363762	-3,025.78 SINGARD
A 38153 BK AMER CD	02/22/00 04/25/00	06050EJ6	40 000 5.8800	10,000,000.00	9,998,919.36	62,066.67 SINGARD
A 38154 BK AMER CD	03/08/00 04/25/00	06050EJ6	19 910 5.8100	27,000,000.00	99,98919363762	104,580.00 SINGARD
A 38155 BK AMER CD	03/08/00 04/25/00	06050EJ6	40 876 5.8100	27,000,000.00	26,996,036.42	104,580.00 SINGARD
A 38156 BK AMER CD	03/08/00 04/25/00	06050EJ6	40 000 5.8100	10,000,000.00	9,998,532.01	38,733.33 SINGARD
A 38157 BK AMER CD	03/08/00 04/25/00	06050EJ6	19 1 5.8100	1,400,000.00	99,98532007838	5,422.67 SINGARD
A 38156 BK AMER CD	03/08/00 04/25/00	06050EJ6	19 912 5.8100	5,600,000.00	99,98532007838	21,690.67 SINGARD
A 38157 BK AMER CD	03/08/00 04/25/00	06050EJ6	40 000 5.8100	6,000,000.00	99,98532007838	-822.08 SINGARD
A 38165 BK AMER C.D.	03/22/00 05/17/00	06050EJ10	19 892 6.0400	8,000,000.00	99,98532007838	-822.08 SINGARD
A 38166 BK AMER C.D.	03/22/00 05/17/00	06050EJ10	40 000 6.0400	8,000,000.00	8,000,320.64	320.64 SINGARD
A 38167 BK AMER C.D.	03/22/00 05/17/00	06050EJ10	19 910 6.0400	12,000,000.00	12,000,480.96	20,133.33 SINGARD
A 38168 BK AMER C.D.	03/22/00 05/17/00	06050EJ10	40 906 6.0400	4,000,000.00	100,0040079929	480.96 SINGARD
A 38169 BK AMER C.D.	03/22/00 05/17/00	06050EJ10	40 000 6.0400	4,000,000.00	4,000,160.32	6,711.11 SINGARD
A 38178 BK AMER C.D.	03/22/00 05/17/00	06050EJ10	19 907 6.0400	4,000,000.00	100,0040079929	160.32 SINGARD
A 38179 BK AMER C.D.	03/22/00 05/17/00	06050EJ10	40 000 6.0400	6,000,000.00	6,000,240.48	10,066.67 SINGARD
A 38170 BK AMER C.D.	03/24/00 05/19/00	06050EJ09	19 9901 6.0300	10,000,000.00	10,000,400.80	16,777.78 SINGARD
A 38171 BK AMER C.D.	03/22/00 05/23/00	06050EJ08	40 000 6.0300	25,000,000.00	25,000,007.92	33,500.00 SINGARD
A 38172 BK AMER C.D.	03/22/00 05/23/00	06050EJ08	19 907 6.0400	25,000,000.00	25,000,007.92	775.12 SINGARD
A 38173 BK AMER C.D.	03/22/00 05/23/00	06050EJ08	40 000 6.0400	3,000,000.00	3,000,135.46	5,033.33 SINGARD
A 38174 BK AMER C.D.	03/22/00 05/23/00	06050EJ08	19 901 6.0400	3,000,000.00	3,000,045151715	135.46 SINGARD
A 38175 BK AMER C.D.	03/22/00 05/23/00	06050EJ08	40 000 6.0400	11,000,000.00	11,000,496.67	18,455.56 SINGARD
A 38176 BK AMER C.D.	03/22/00 05/23/00	06050EJ08	19 888 6.0400	10,000,000.00	10,000,451.52	16,777.78 SINGARD
A 38177 BK AMER C.D.	03/22/00 05/23/00	06050EJ08	40 000 6.0400	10,000,000.00	10,000,451.52	13,422.22 SINGARD
A 38178 BK AMER C.D.	03/22/00 05/23/00	06050EJ08	19 903 6.0400	8,000,000.00	8,000,361.21	13,422.22 SINGARD
A 38179 BK AMER C.D.	03/22/00 05/23/00	06050EJ08	40 000 6.0400	8,000,000.00	8,000,361.21	361.21 SINGARD
A 38180 BK AMER C.D.	03/22/00 05/23/00	06050EJ08	19 914 6.0400	4,000,000.00	4,000,180.61	6,711.11 SINGARD
A 38181 BK AMER C.D.	03/22/00 05/23/00	06050EJ08	40 000 6.0400	4,000,000.00	4,000,000.00	6,711.11 SINGARD
A 38182 BK AMER C.D.	03/22/00 05/23/00	06050EJ08	19 5622 6.0400	4,000,000.00	4,000,180.61	180.61 SINGARD
A 38183 BK AMER C.D.	03/24/00 05/23/00	06050EJ07	19 100 6.0300	25,000,000.00	25,000,007.92	33,500.00 SINGARD
A 38184 BK AMER C.D.	03/24/00 05/23/00	06050EJ07	40 000 6.0300	25,000,000.00	25,000,007.92	837.84 SINGARD

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PRPR	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 36622 T	NOTE (99.13)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.640	99.398	10,000,000.00	9,939,843.75
A 36623 T	NOTE (99.13)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.640	99.398	10,000,000.00	9,939,843.75
A 36792 T	NOTE (99.23)	9128274H2	100	05/31/03	06/01/98	000	5.500	5.563	99.727	25,000,000.00	24,931,640.63
A 36793 T	NOTE (99.23)	9128274H2	100	05/31/03	06/01/98	000	5.500	5.563	99.727	25,000,000.00	24,931,640.63
A 36990 T	NOTE (99.23)	9128274H2	100	05/31/03	06/01/98	000	5.500	5.563	99.727	5,000,000.00	4,986,328.13
A 36991 T	NOTE (99.23)	9128274H2	100	05/31/03	06/01/98	000	5.500	5.563	99.727	5,000,000.00	4,986,328.12
A 33942 T	NOTE (88.20)	912827403	2535	08/15/03	09/27/94	000	5.750	7.520	88.625	5,000.00	4,431.25
A 37126 T	NOTE (99.22)	912827403	9530	11/15/03	11/16/98	000	4.250	4.325	99.666	10,000,000.00	9,966,600.00
A 37129 T	NOTE (98.25)	912827403	100	11/15/03	11/16/98	000	4.250	4.522	98.797	10,000,000.00	9,879,687.50
A 37130 T	NOTE (98.25)	912827403	100	11/15/03	11/16/98	000	4.250	4.522	98.797	10,000,000.00	9,879,687.50
A 37138 T	NOTE (99.8)	912827403	100	11/15/03	11/16/98	000	4.250	4.421	99.242	10,000,000.00	9,924,218.75
A 37141 T	NOTE (99.8)	912827403	100	11/15/03	11/16/98	000	4.250	4.419	99.250	10,000,000.00	9,925,000.00
A 37142 T	NOTE (99.8)	912827403	100	11/15/03	11/16/98	000	4.250	4.419	99.250	10,000,000.00	9,925,000.00
A 37143 T	NOTE (98.26)	912827403	100	11/15/03	11/16/98	000	4.250	4.525	98.781	10,000,000.00	9,878,125.00
A 37144 T	NOTE (98.26)	912827403	100	11/15/03	11/16/98	000	4.250	4.525	98.781	10,000,000.00	9,878,125.00
A 37146 T	NOTE (98.26)	912827403	100	11/15/03	11/16/98	000	4.250	4.525	98.781	10,000,000.00	9,878,125.00
A 37350 T	NOTE (99.10)	912827403	100	11/15/03	11/16/98	000	4.250	4.484	98.917	40,000,000.00	39,566,875.00
A 37378 T	NOTE (99.22)	9128275A6	100	02/15/04	02/16/99	000	4.350	5.870	94.297	25,000,000.00	23,574,218.75
A 37379 T	NOTE (99.12)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.825	99.672	15,000,000.00	14,950,781.25
A 37383 T	NOTE (98.25)	9128275A6	100	02/15/04	02/25/99	000	4.750	4.892	99.376	15,000,000.00	14,906,250.00
A 37384 T	NOTE (99.4)	9128275F5	100	05/15/04	05/17/99	000	5.250	5.033	98.765	10,000,000.00	9,876,562.50
A 37546 T	NOTE (99.4)	9128275F5	100	05/15/04	05/17/99	000	5.250	5.456	99.109	10,000,000.00	9,910,937.50
A 37547 T	NOTE (99.4)	9128275F5	100	05/15/04	05/17/99	000	5.250	5.458	99.102	10,000,000.00	9,910,156.25
A 37949 T	NOTE (99.17)	9128275F5	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,506,250.00
SUBTOTAL (Investment Type) 12 TREASURY NOTES 46.21% (C) 5.601 5.798 99.275 1,144,005,000.00 1,135,714,945.20											
A 37961 FEDERAL	NATL MTG ASSN DIS 31356B8V1	908	04/17/00	11/18/99	000	5.510	5.640	97.689	6,349,775.97	6,349,775.97	6,349,775.97
A 37962 FEDERAL	NATL MTG ASSN DIS 31356B8S0	9901	05/11/00	11/18/99	000	5.500	5.651	97.326	4,866,515.44	4,866,515.44	4,866,515.44
A 38141 FEDERAL	NATL MTG ASSN DIS 31356B8X5	906	05/25/00	02/25/00	000	5.825	5.911	96.344	2,000,000.00	1,970,875.00	1,970,875.00
SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NOTES .54% (C) 5.553 5.685 97.681 13,500,000.00 13,186,970.41											
A 38142 FEDD	HOME LOAN BK CONS DI 313384VZ9	887	04/24/00	02/25/00	000	5.760	5.815	99.056	4,000,000.00	3,962,240.00	3,962,240.00
A 37957 FEDD	HOME LOAN BK CONS DI 313384UR6	917	05/10/00	11/17/99	000	5.510	5.662	97.322	17,714,000.00	17,239,535.43	17,239,535.43
A 37958 FEDD	HOME LOAN BK CONS DI 313384XME	9530	05/30/00	10/12/99	000	5.550	5.755	96.439	20,000,000.00	19,287,750.00	19,287,750.00
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 1.65% (C) 5.554 5.721 97.065 41,714,000.00 40,489,525.43											
A 38161 FEDD	HOME LTN MTG CORP DI 313396V14	910	04/11/00	03/09/00	000	5.740	5.770	99.474	14,060,000.00	13,986,020.97	13,986,020.97
A 38143 FEDD	HOME LTN MTG CORP DI 313396V77	9530	04/18/00	02/25/00	000	5.770	5.819	99.151	15,000,000.00	14,872,579.17	14,872,579.17
A 38149 FEDD	HOME LTN MTG CORP DI 313396V77	910	04/18/00	02/28/00	000	5.740	5.786	99.203	20,000,000.00	19,840,555.56	19,840,555.56
A 37705 FNC	DISCOUNT NOTES 313396V22	916	04/20/00	07/22/99	000	5.173	5.384	96.077	17,000,000.00	16,333,114.08	16,333,114.08
A 38160 FEDD	HOME LTN MTG CORP DI 313396V22	910	04/20/00	03/09/00	000	5.740	5.779	99.330	4,250,000.00	4,221,533.17	4,221,533.17
A 38159 FEDD	HOME LTN MTG CORP DI 313396V47	7622	04/25/00	03/09/00	000	5.750	5.793	99.249	14,000,000.00	13,894,902.78	13,894,902.78

INVSMT NO.	DESCRIPTION	FUND NO.	MATURITY DATE	PURCHASE DATE	SAF/PUWP	CUEN RATE	TRDNG YIELD	BOOK PRICE	FAR VALUE SHARES	BOOK VALUE
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SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES 3.38% (C) 5.636 5.711 98.623 84,310,000.00 83,148,711.73

A 37895 BNY B/A	1 04/03/00 10/18/99	000	5.720	5.877	97.331	1,000,000.00	973,306.67			
A 37898 BNY B/A	100 04/10/00 10/19/99	000	5.700	5.861	97.245	9,000,000.00	8,752,050.00			
A 37905 BK AMER B/A	100 04/10/00 10/25/99	000	5.640	5.792	97.368	7,158,233.87	6,969,829.15			
A 37906 BK AMER B/A	100 04/11/00 10/25/99	000	5.640	5.793	97.352	15,000,000.00	14,602,850.00			
A 37907 BK AMER B/A	100 04/17/00 10/25/99	000	5.640	5.799	97.258	8,796,819.77	8,555,600.00			
A 37908 BK AMER B/A	100 04/18/00 10/25/99	000	5.640	5.800	97.243	5,000,000.00	4,862,133.34			
A 37910 BK AMER B/A	100 04/24/00 10/27/99	000	5.630	5.793	97.185	7,000,000.00	6,802,950.00			
A 38182 BK AMER B/A	100 04/28/00 03/30/00	000	6.020	6.049	99.515	25,000,000.00	24,878,763.89			
A 38183 BK AMER B/A	6613 04/28/00 03/30/00	000	6.020	6.049	99.515	5,000,000.00	4,975,752.78			
A 37951 BK AMER B/A	803 05/08/00 11/15/99	000	5.600	5.757	97.278	15,000,000.00	14,591,666.67			
A 37952 BK AMER B/A	1901 05/10/00 11/15/99	000	5.600	5.759	97.247	4,000,000.00	3,889,866.67			
A 37975 BNY B/A	1480 05/10/00 11/19/99	000	5.570	5.723	97.323	1,500,000.00	1,459,849.58			
A 37968 BK AMER B/A	100 05/12/00 11/18/99	000	5.550	5.705	97.287	25,000,000.00	24,321,666.68			
A 37976 BK AMER B/A	4615 05/16/00 11/19/99	000	5.560	5.718	97.235	3,000,000.00	2,917,063.33			
A 37977 BK AMER B/A	9701 05/16/00 11/19/99	000	5.560	5.718	97.235	7,000,000.00	6,806,481.11			
A 37987 BNY B/A	100 05/16/00 11/23/99	000	5.580	5.736	97.288	22,000,000.00	21,403,250.00			
A 38013 BNY B/A	9902 05/22/00 12/07/99	000	5.640	5.792	97.384	15,000,000.00	14,607,550.00			
A 38016 BNY B/A	9902 05/26/00 12/08/99	000	5.640	5.794	97.337	10,000,000.00	9,733,666.67			
A 38039 BK AMER B/A	1 06/19/00 01/04/00	000	5.800	5.960	97.309	7,000,000.00	6,811,661.11			

SUBTOTAL (Investment Type) 51 BANKERS ACCEPTANCE-DOME 7.65% (C) 5.682 5.818 97.641 192,455,053.64 187,915,997.94

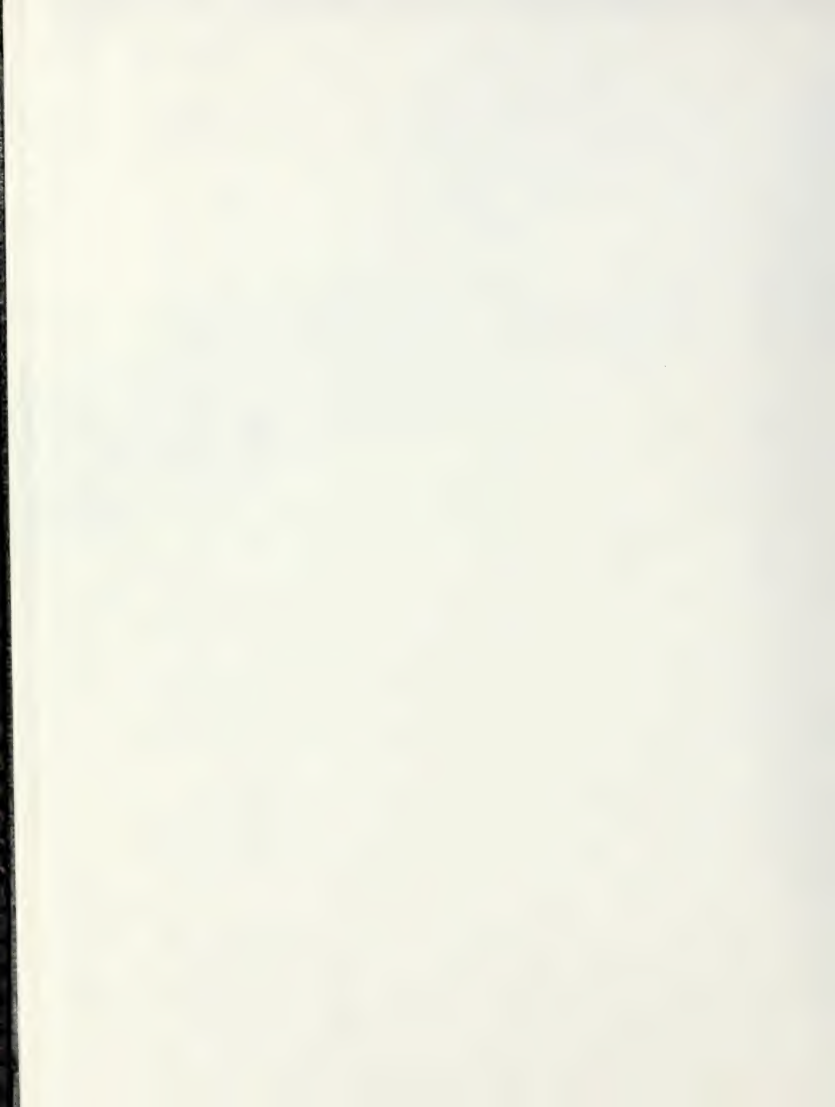
A 38176 BK AMER C/P	0660P0D6 910 04/11/00 03/23/00	000	6.000	6.019	99.683	30,000,000.00	29,905,000.00			
A 38119 MERRILL LYNCH C/P	59018BD20 100 04/18/00 02/16/00	000	5.870	5.930	98.988	20,000,000.00	19,797,811.11			
A 38184 ENTERPRISE C/P	29371DD9 100 04/20/00 03/30/00	000	6.080	6.102	99.643	23,000,000.00	22,911,333.33			
A 38146 FORESTAL FD CP	3465SD06 100 04/24/00 02/25/00	000	5.960	5.958	99.033	20,000,000.00	19,806,611.12			
A 38177 FORESTAL FD CP	3465SD04 9530 04/25/00 02/25/00	000	5.900	5.959	99.045	5,000,000.00	4,950,833.33			
A 38177 BK AMER C/P	0660P0DRI 910 04/25/00 03/23/00	000	6.080	6.107	99.450	30,000,000.00	29,835,000.00			
A 38185 ENTERPRISE C/P	29371DD9 910 04/25/00 03/30/00	000	6.010	6.039	99.561	16,000,000.00	15,929,742.22			
A 38188 INTL LEASE C/P	45974DD6 923 04/28/00 03/30/00	000	6.070	6.103	99.460	9,000,000.00	8,951,440.00			
A 38186 QUINCY C/P	74838E10 877 05/01/00 03/30/00	000	6.050	6.083	99.462	50,000,000.00	49,731,111.11			
A 38187 MORGAN STN C/P	61745AE13 100 05/05/00 03/10/00	000	5.950	6.006	99.074	20,000,000.00	19,814,888.85			
A 38182 MORGAN STN C/P	61745AE14 100 05/05/00 03/10/00	000	5.950	6.006	99.074	20,000,000.00	19,814,888.85			
A 38113 BK AMER C/P	0660P0E98 924 05/05/00 02/08/00	000	5.950	5.968	98.530	15,000,000.00	14,797,500.00			
A 38163 MORGAN STN C/P	61745AE93 877 05/12/00 03/10/00	000	5.950	6.013	98.959	7,000,000.00	6,927,112.50			
A 38106 BK AMER C/P	0660P0E10 100 05/17/00 02/04/00	000	5.900	6.001	98.312	43,000,000.00	44,240,375.00			

SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC 12.43% (C) 5.980 6.029 99.189 308,000,000.00 305,503,296.39

A 38059 BK AMER CD	06050EY6 100 04/03/00 01/12/00	000	5.900	5.900	100.000	5,000,000.00	5,000,000.00			
A 38060 BK AMER CD	06050EY6 880 04/03/00 01/12/00	000	5.900	5.900	100.000	2,000,000.00	2,000,000.00			

INVESTMENTS OUTSTANDING AS OF 3/31/00													
MAJOR SORT KEY IS ICC#													
INVSMT	DESCRIPTION	CUSIP	FUND NO. (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE	SHARES	BOOK VALUE		
A 38061	BK AMER CD	06050E0F6	912	04/03/00	01/12/00	000	5.900	5.900	100.000	3,000,000.00	3,000,000.00		
A 38086	BK AMER CD	06050E0R7	100	04/03/00	01/26/00	000	5.910	5.910	100.000	20,000,000.00	20,000,000.00		
A 38107	BK AMER CD	06050E0H0	915	04/03/00	02/04/00	000	5.870	5.870	100.000	6,000,000.00	6,000,000.00		
A 38108	BK AMER CD	06050E0H0	906	04/03/00	02/04/00	000	5.870	5.870	100.000	5,000,000.00	5,000,000.00		
A 38109	BK AMER CD	06050E0H0	920	04/03/00	02/04/00	000	5.870	5.870	100.000	16,000,000.00	16,000,000.00		
A 38158	HARRIS TRUST CD	41143MT88	100	04/10/00	03/09/00	000	5.880	5.880	100.000	50,000,000.00	50,000,000.00		
A 38104	BK AMER CD	06050E0A6	908	04/11/00	02/03/00	000	5.880	5.880	100.000	10,000,000.00	10,000,000.00		
A 38105	BK AMER CD	06050E0A6	910	04/11/00	02/03/00	000	5.880	5.880	100.000	35,000,000.00	35,000,000.00		
A 38133	BK AMER CD	06050E0H0	910	04/11/00	02/23/00	000	5.880	5.880	100.000	38,000,000.00	38,000,000.00		
A 38152	BK AMER CD	06050E0E8	924	04/11/00	03/08/00	000	5.810	5.810	100.000	20,000,000.00	20,000,000.00		
A 38136	BK AMER CD	06050E0E6	100	04/24/00	02/24/00	000	5.880	5.880	100.000	39,000,000.00	39,000,000.00		
A 38137	BK AMER CD	06050E0E6	877	04/24/00	02/24/00	000	5.880	5.880	100.000	3,000,000.00	3,000,000.00		
A 38138	BK AMER CD	06050E0E6	5622	04/24/00	02/24/00	000	5.880	5.880	100.000	3,000,000.00	3,000,000.00		
A 38139	BK AMER CD	06050E0E6	905	04/24/00	02/24/00	000	5.880	5.880	100.000	2,000,000.00	2,000,000.00		
A 38140	BK AMER CD	06050E0E6	1901	04/24/00	02/24/00	000	5.880	5.880	100.000	3,000,000.00	3,000,000.00		
A 38132	BK AMER CD	06050E0H8	100	04/25/00	02/23/00	000	5.880	5.880	100.000	14,000,000.00	14,000,000.00		
A 38134	BK AMER CD	06050E0H8	910	04/25/00	02/23/00	000	5.880	5.880	100.000	28,000,000.00	28,000,000.00		
A 38135	BK AMER CD	06050E0H8	9530	04/25/00	02/23/00	000	5.880	5.880	100.000	10,000,000.00	10,000,000.00		
A 38153	BK AMER CD	06050E0E6	910	04/25/00	03/08/00	000	5.810	5.810	100.000	27,000,000.00	27,000,000.00		
A 38154	BK AMER CD	06050E0E6	876	04/25/00	03/08/00	000	5.810	5.810	100.000	10,000,000.00	10,000,000.00		
A 38155	BK AMER CD	06050E0E6	1	04/25/00	03/08/00	000	5.810	5.810	100.000	1,400,000.00	1,400,000.00		
A 38156	BK AMER CD	06050E0E6	912	04/25/00	03/08/00	000	5.810	5.810	100.000	5,600,000.00	5,600,000.00		
A 38157	BK AMER CD	06050E0E6	879	04/25/00	03/08/00	000	5.810	5.810	100.000	6,000,000.00	6,000,000.00		
A 38165	BK AMER C.D.	06050E0E0	892	05/17/00	03/22/00	000	6.040	6.040	100.000	8,000,000.00	8,000,000.00		
A 38166	BK AMER C.D.	06050E0E0	910	05/17/00	03/22/00	000	6.040	6.040	100.000	12,000,000.00	12,000,000.00		
A 38167	BK AMER C.D.	06050E0E0	906	05/17/00	03/22/00	000	6.040	6.040	100.000	4,000,000.00	4,000,000.00		
A 38168	BK AMER C.D.	06050E0E0	907	05/17/00	03/22/00	000	6.040	6.040	100.000	6,000,000.00	6,000,000.00		
A 38169	BK AMER C.D.	06050E0E0	919	05/17/00	03/22/00	000	6.040	6.040	100.000	10,000,000.00	10,000,000.00		
A 38178	BK AMER C.D.	06050E0J8	9901	05/19/00	03/24/00	000	6.030	6.030	100.000	25,000,000.00	25,000,000.00		
A 38170	BK AMER C.D.	06050E0J8	907	05/23/00	03/22/00	000	6.040	6.040	100.000	3,000,000.00	3,000,000.00		
A 38171	BK AMER C.D.	06050E0E8	901	05/23/00	03/22/00	000	6.040	6.040	100.000	11,000,000.00	11,000,000.00		
A 38172	BK AMER C.D.	06050E0E8	888	05/23/00	03/22/00	000	6.040	6.040	100.000	10,000,000.00	10,000,000.00		
A 38173	BK AMER C.D.	06050E0E8	903	05/23/00	03/22/00	000	6.040	6.040	100.000	8,000,000.00	8,000,000.00		
A 38174	BK AMER C.D.	06050E0E8	914	05/23/00	03/22/00	000	6.040	6.040	100.000	4,000,000.00	4,000,000.00		
A 38175	BK AMER C.D.	06050E0E8	5622	05/23/00	03/22/00	000	6.040	6.040	100.000	4,000,000.00	4,000,000.00		
A 38179	BK AMER C.D.	06050E0E7	100	05/23/00	03/24/00	000	6.030	6.030	100.000	25,000,000.00	25,000,000.00		
A 38180	BK AMER C.D.	06050E0E7	100	05/23/00	03/24/00	000	6.030	6.030	100.000	10,000,000.00	10,000,000.00		
A 38181	BK AMER C.D.	06050E0E5	802	05/30/00	03/24/00	000	6.030	6.030	100.000	15,000,000.00	15,000,000.00		
A 38144	BK AMER CD	06050E0H4	100	06/20/00	02/25/00	000	6.050	6.050	100.000	40,000,000.00	40,000,000.00		
A 38145	BK AMER CD	06050E0H2	100	07/07/00	02/25/00	000	6.170	6.170	100.000	35,000,000.00	35,000,000.00		
A 38043	BK AMER CD	06050E0F3	892	07/18/00	02/11/00	000	6.050	6.050	100.000	25,000,000.00	25,000,000.00		
A 38044	BK AMER CD	06050E0F3	100	08/09/00	02/11/00	000	6.200	6.200	100.000	20,000,000.00	20,000,000.00		
A 38048	BK AMER CD	06050E0F3	100	08/15/00	01/07/00	000	6.110	6.110	100.000	4,692,000.00	4,692,000.00		
A 38049	BK AMER CD	06050E0F3	467	08/15/00	01/07/00	000	6.110	6.110	100.000	93,000.00	93,000.00		
A 38050	BK AMER CD	06050E0F3	471	08/15/00	01/07/00	000	6.110	6.110	100.000	175,000.00	175,000.00		
A 38051	BK AMER CD	06050E0F3	473	08/15/00	01/07/00	000	6.110	6.110	100.000	40,000.00	40,000.00		
A 38051	BK AMER CD	06050E0F3	910	08/15/00	01/11/00	000	6.120	6.120	100.000	8,000,000.00	8,000,000.00		

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY PURCHASE SAF/ (TICKER)	DATE PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38052 BK AMER CD	06050EES9	100	08/15/00	01/11/00	000	6.120	6.120	100.000	12,000,000.00	12,000,000.00
A 38121 BK AMER CD	06050EHQ1	910	08/23/00	02/18/00	000	6.200	6.200	100.000	30,000,000.00	30,000,000.00
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S										
REPORT TOTALS 28.15%(C)										
ASSETS										
FIXED										
5.758	5.872	99.272	2,475,984,053.64	2,457,959,447.10						



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
03/01/00 TO 03/31/00
SETTLEMENT DATE BASIS
31 FUNDS

PAGE: 1
RPN: 04/04/00 00:03:17

INVTMT DESCRIPTION/POOL#	BANK BROK	MATURITY TRADE/	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS	
NO. MEMO	CASH DATE	ENTRY	SETTLE	TYP YIELD	ORIGINAL PRICE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
34213 T NOTE 99.1	40	03/31/00 03/31/00	AMRT	6.875	7.110	-50,000.00		
	89	04/03/00 03/31/00	MAT	6.875	-5,000,000.00	-171,875.00		
34214 T NOTE 99.1	40	03/31/00 03/31/00	AMRT	6.875	7.110	-49,218.75		
	71	04/03/00 03/31/00	MAT	6.875	-5,000,000.00	-171,875.00		
34215 T NOTE 99.1	40	03/31/00 03/31/00	AMRT	7.110	7.110	-49,218.75		
	87	04/03/00 03/31/00	MAT	6.875	-5,000,000.00	-171,875.00		
34216 T NOTE 99.1	40	03/31/00 03/31/00	AMRT	6.875	7.110	-49,218.75		
	40	04/03/00 03/31/00	MAT	6.875	-5,000,000.00	-171,875.00		
36594 T NOTE (99.16)	19	03/31/00 03/31/00	INTR	5.500	5.500	-5,500.00		
	19	04/03/00 03/31/00	INTR	5.500	-237,875.00	4,125.00		
36595 T NOTE (99.16)	19	03/31/00 03/31/00	INTR	5.500	5.500	-275,000.00		
	19	04/03/00 03/31/00	INTR	5.500	-275,000.00	275,000.00		
36596 T NOTE (99.16)	19	03/31/00 03/31/00	INTR	5.500	5.500	-27,500.00		
	19	04/03/00 03/31/00	INTR	5.500	-275,000.00	27,500.00		
36597 T NOTE (99.16)	19	03/31/00 03/31/00	INTR	5.500	5.500	-275,000.00		
	19	04/03/00 03/31/00	INTR	5.500	-275,000.00	275,000.00		
36598 T NOTE (99.16)	19	03/31/00 03/31/00	INTR	5.500	5.500	-275,000.00		
	19	04/03/00 03/31/00	INTR	5.500	-275,000.00	275,000.00		
36599 T NOTE (99.16)	19	03/31/00 03/31/00	INTR	5.500	5.500	-275,000.00		
	19	04/03/00 03/31/00	INTR	5.500	-275,000.00	275,000.00		
36605 T NOTE (99.9)	19	03/31/00 03/31/00	INTR	5.500	5.500	-275,000.00		
	19	04/03/00 03/31/00	INTR	5.500	-275,000.00	275,000.00		
36606 T NOTE (99.9)	19	03/31/00 03/31/00	INTR	5.500	5.500	-275,000.00		
	19	04/03/00 03/31/00	INTR	5.500	-275,000.00	275,000.00		
36607 T NOTE (99.9)	19	03/31/00 03/31/00	INTR	5.500	5.500	-275,000.00		
	19	04/03/00 03/31/00	INTR	5.500	-275,000.00	275,000.00		
36608 T NOTE (99.8)	19	03/31/00 03/31/00	INTR	5.500	5.500	-192,500.00		
	19	04/03/00 03/31/00	INTR	5.500	-192,500.00	192,500.00		
36609 T NOTE (99.8)	19	03/31/00 03/31/00	INTR	5.500	5.500	-192,500.00		
	19	04/03/00 03/31/00	INTR	5.500	-192,500.00	192,500.00		
36610 T NOTE (99.8)	19	03/31/00 03/31/00	INTR	5.500	5.500	-192,500.00		
	19	04/03/00 03/31/00	INTR	5.500	-192,500.00	192,500.00		
36611 T NOTE (99.8)	19	03/31/00 03/31/00	INTR	5.500	5.500	-192,500.00		
	19	04/03/00 03/31/00	INTR	5.500	-192,500.00	192,500.00		
36620 T NOTE (99.13)	19	03/31/00 03/31/00	INTR	5.500	5.500	-275,000.00		
	19	04/03/00 03/31/00	INTR	5.500	-275,000.00	275,000.00		

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
M. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
03/01/00 TO 03/31/00
SETTLEMENT DATE BASIS
31 FUNDS

PAGE: 2
RUN: 04/04/00 00:03:17

INVSMT DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TYN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
NO. MEMO	CASH DATE / ENTRY#	SETTLE	SETTLE	YIELD		ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36621 T NOTE (99.13)	19	03/31/03	03/31/00	INTR	5.500			-275,000.00	275,000.00
36622 T NOTE (99.13)	19	04/03/00	03/31/00		5.600			-275,000.00	275,000.00
36623 T NOTE (99.13)	03/31/00	03/31/03	03/31/00	INTR	5.500			-275,000.00	275,000.00
37338 UNION BK B/A	19	03/31/03	03/31/00	INTR	5.500			-275,000.00	275,000.00
37661 BK AMER B/A	19	03/31/00	03/31/00		5.560			-206,337.78	8,000,000.00
37873 BNY B/A	19	04/03/00	03/29/00	MAT	5.707			-900,763.90	34,000,000.00
37896 BNY B/A	19	04/03/00	03/29/00	MAT	5.430			-329,853.33	12,000,000.00
37909 FEDL HOME LTN MTG CORP	19	04/03/00	03/29/00	MAT	5.720			-154,850.00	6,000,000.00
37938 FEDL HOME LTN MTG CORP	19	04/03/00	03/29/00	MAT	5.882			-383,022.22	16,000,000.00
37940 FEDL HOME LTN MTG CORP	19	04/03/00	03/29/00	MAT	5.560			-183,920.00	10,000,000.00
37967 FEDL HOME LTN MTG CORP	19	04/03/00	03/29/00	MAT	5.472			-192,817.50	9,000,000.00
38021 FEDL HOME LTN MTG CORP	19	04/03/00	03/29/00	MAT	5.510			-301,274.56	14,800,000.00
38022 FEDL HOME LTN MTG CORP	19	04/03/00	03/29/00	MAT	5.624			-96,824.58	7,000,000.00
38026 FEDERAL NATL MTG ASSN D	19	04/03/00	03/29/00	MAT	5.395			-97,274.67	6,000,000.00
38033 BK AMER B/A	19	04/03/00	03/29/00	MAT	5.612			-114,741.04	8,887,000.00
38040 AELTUS CBO C/P	19	04/03/00	03/29/00	MAT	5.810			-30,393.33	2,000,000.00
38044 AELTUS CBO C/P	19	04/03/00	03/29/00	MAT	5.886			-101,016.67	11,000,000.00
38045 AELTUS CBO C/P	19	04/03/00	03/29/00	MAT	5.854			-113,422.22	11,000,000.00
38046 FMC DISCOUNT NOTES	19	04/03/00	03/29/00	MAT	5.800			-33,833.33	11,000,000.00
38053 BK AMER CD	19	04/03/00	03/29/00	MAT	5.866			-43,470.00	3,000,000.00
38054 BK AMER CD	19	04/03/00	03/29/00	MAT	5.740			-31,251.11	4,000,000.00
38055 BK AMER CD	19	04/03/00	03/29/00	MAT	5.740			-46,876.67	6,046,876.67
38055 BK AMER CD	19	04/03/00	03/29/00	MAT	5.740			-79,084.44	8,079,084.44

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
M R. DANIEL DAILY 4 15-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
03/01/00 TO 03/31/00
SETTLEMENT DATE BASIS
31 FUNDS

PAGE: 3
RUN: 04/04/00 00:03:17

INVSMT DESCRIPTION/POOL#	NO.	MEMO	BANK BROK	MATURITY	GRADE/	TYN	COUPN	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
			CASH DATE	ENTRY	SETTLE	TYE	YIELD	ORIGINAL FACE	FREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38056 BK AMER CD	19		40	03/14/00	03/14/00	MAT	5.740	-17,000,000.00	-17,000,000.00	-168,054.44	17,168,054.44
38057 BK AMER CD	19		40	03/22/00	03/22/00	MAT	5.740	-35,000,000.00	-35,000,000.00	-390,638.89	35,390,638.89
38058 BK AMER CD	19		40	03/28/00	03/28/00	MAT	5.740	-5,000,000.00	-5,000,000.00	-60,588.89	5,060,588.89
38062 FEDL HOME LTN MTG CORP	19		40	03/16/00	03/16/00	MAT	5.620	-12,000,000.00	-11,881,980.00	-118,020.00	12,000,000.00
38063 AT & T C/P	19		87	03/02/00	03/02/00	MAT	5.676	-3,000,000.00	-2,976,806.67	-23,193.33	3,000,000.00
38064 BK AMER CD	19		40	03/14/00	03/14/00	MAT	5.740	-10,000,000.00	-10,000,000.00	-95,666.67	10,095,666.67
38072 FEDERAL NATL MTG ASSN D	19		40	03/16/00	03/16/00	MAT	5.590	-6,000,000.00	-5,947,826.67	-52,173.33	6,000,000.00
38075 KITTY HAWK C/P	19		40	03/02/00	03/02/00	MAT	5.780	-10,000,000.00	-9,932,916.67	-67,083.33	10,000,000.00
38076 BK AMER CD	19		40	03/21/00	03/21/00	MAT	5.760	-25,000,000.00	-25,000,000.00	-244,000.00	25,244,000.00
38079 BK AMER CD	19		40	03/28/00	03/28/00	MAT	5.740	-15,000,000.00	-15,000,000.00	-153,066.67	15,153,066.67
38082 BK AMER CD	19		40	03/24/00	03/24/00	MAT	5.740	-36,000,000.00	-36,000,000.00	-338,660.00	36,338,660.00
38083 BK AMER CD	19		40	03/22/00	03/22/00	MAT	5.740	-25,000,000.00	-25,000,000.00	-223,222.22	25,223,222.22
38084 BK AMER CD	19		40	03/23/00	03/23/00	MAT	5.740	-12,000,000.00	-12,000,000.00	-109,060.00	12,109,060.00
38085 BK AMER CD	19		40	03/24/00	03/24/00	MAT	5.740	-7,000,000.00	-7,000,000.00	-64,734.44	7,064,734.44
38110 INTL LEASE C/P	19		40	03/06/00	03/06/00	MAT	5.760	-10,000,000.00	-9,955,200.00	-44,800.00	10,000,000.00
38111 ABBOTT LABS C/P	19		40	03/08/00	03/08/00	MAT	5.720	-10,000,000.00	-9,952,333.33	-47,666.67	10,000,000.00
38112 FORESTAL ED C/P	19		40	03/10/00	03/10/00	MAT	5.810	-5,000,000.00	-4,974,177.78	-25,822.22	5,000,000.00
38114 FEDL HOME LTN MTG CORP	19		89	03/17/00	03/17/00	MAT	5.660	-6,000,000.00	-5,970,756.67	-29,243.33	6,000,000.00
38115 FEDL HOME LTN MTG CORP	19		87	03/14/00	03/14/00	MAT	5.690	-14,000,000.00	-13,946,893.33	-53,106.67	14,000,000.00
38117 ENTERPRISE FD C/P	19		40	03/01/00	03/01/00	MAT	5.810	-1,600,000.00	-1,396,610.83	-3,389.17	1,400,000.00
38122 UC CALIF CP	19		40	03/02/00	03/02/00	MAT	5.750	-4,000,000.00	-3,991,694.44	-8,305.56	4,000,000.00

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
03/01/00 TO 03/31/00
SETTLEMENT DATE BASIS
31 FUNDS

PAGE: 4
RUN: 04/04/00 00:03:17

INVSMT NO.	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TYN	YIELD	PAR	VALUE	BOOK	VALUE	(INTEREST)	(GAIN)/LOSS
NO.	MEMO	CASH	DATE	ENTRY	SETTLE	TYPE		ORIGINAL	FACE	PREM /	(DISC)	AMORT/(ACCRET)	SETTLEMENT
38123	ENTERPRISE CP	19	40	03/09/00	03/09/00	MAT	5.770	-4,000,000.00		-3,987,177.78		-12,822.22	4,000,000.00
				04/03/00	03/09/00		5.789						
38124	QUINCY CAP CP	19	40	03/23/00	03/23/00	MAT	5.800	-2,000,000.00		-1,989,044.44		-10,955.56	2,000,000.00
				04/03/00	03/23/00		5.832						
38125	JP MORGAN CP	19	40	03/31/00	03/31/00	MAT	5.780	-8,000,000.00		-7,946,333.33		-53,666.67	8,000,000.00
				04/03/00	03/31/00		5.789						
38126	BK AMER CD	19	40	03/24/00	03/24/00	MAT	5.750	-15,000,000.00		-15,000,000.00		-74,270.83	15,074,270.83
				04/03/00	03/24/00		5.750					-64,368.06	13,064,368.06
38127	BK AMER CD	19	40	03/24/00	03/24/00	MAT	5.750	-13,000,000.00		-13,000,000.00		-29,708.33	13,064,368.06
				04/03/00	03/24/00		5.750					-19,805.56	4,019,805.56
38128	BK AMER CD	19	40	03/24/00	03/24/00	MAT	5.750	-4,000,000.00		-4,000,000.00		-9,902.78	2,009,902.78
				04/03/00	03/24/00		5.750					-135,763.89	25,135,763.89
38129	BK AMER CD	19	40	03/27/00	03/27/00	MAT	5.820	-24,000,000.00		-23,992,240.00		-7,760.00	24,000,000.00
				04/03/00	03/27/00		5.822						
38130	BK AMER CD	19	40	03/27/00	03/27/00	MAT	5.810	20,000,000.00		20,000,000.00			-20,000,000.00
				04/03/00	03/27/00		5.810						
38131	BK AMER CD	19	40	03/27/00	03/27/00	MAT	5.810	27,000,000.00		27,000,000.00			-27,000,000.00
				04/03/00	03/27/00		5.810						
38150	KITTY HAWK C/P	19	40	04/11/00	03/08/00	PURC	5.810	1,400,000.00		1,400,000.00			-1,400,000.00
				03/08/00	03/08/00		5.810						
38153	BK AMER CD	19	40	03/08/00	03/08/00	PURC	5.810	10,000,000.00		10,000,000.00			-10,000,000.00
				03/08/00	03/08/00		5.810						
38154	BK AMER CD	19	40	03/08/00	03/08/00	PURC	5.810	1,400,000.00		1,400,000.00			-1,400,000.00
				03/08/00	03/08/00		5.810						
38155	BK AMER CD	19	40	04/25/00	03/08/00	PURC	5.810	5,600,000.00		5,600,000.00			-5,600,000.00
				03/08/00	03/08/00		5.810						
38156	BK AMER CD	19	40	04/25/00	03/08/00	PURC	5.810	6,000,000.00		6,000,000.00			-6,000,000.00
				03/08/00	03/08/00		5.810						
38157	BK AMER CD	19	40	04/25/00	03/08/00	PURC	5.810	50,000,000.00		50,000,000.00			-50,000,000.00
				03/08/00	03/08/00		5.880						
38158	HARRIS TRUST CD	19	87	04/25/00	03/09/00	PURC	5.750	14,000,000.00		13,894,902.78		-13,894,902.78	
				03/09/00	03/09/00		5.793						
38160	FEDL HOME LTN MTG CORP	19	87	04/20/00	03/09/00	PURC	5.740	4,250,000.00		4,221,539.17		-4,221,539.17	
				03/09/00	03/09/00		5.779						
38161	FEDL HOME LTN MTG CORP	19	87	04/11/00	03/09/00	PURC	5.770	14,060,000.00		13,986,020.97		-13,986,020.97	
				03/09/00	03/09/00		5.770						
38162	MORGAN STAN C/P	19	74	05/05/00	03/10/00	PURC	5.950	20,000,000.00		19,814,888.89		-19,814,888.89	
				03/09/00	03/10/00		6.000						
38163	MORGAN STAN C/P	19	74	05/12/00	03/10/00	PURC	6.013	7,000,000.00		6,927,112.50		-6,927,112.50	
				03/09/00	03/10/00		6.013						

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
03/01/00 TO 03/31/00
SETTLEMENT DATE BASIS
31 FUNDS

PAGE: 5
RUN: 04/04/00 00:03:17

INVEST DESCRIPTION/POOL# NO. MEMO	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TXN TY	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREN / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/(LOSS) SETTLEMENT
38164 BNY INT (42653.01)	19	99 05/30/00	03/06/00	PURC	5.550	25,000,000.00	25,000,000.00		
		99 03/22/00	03/06/00		5.550		-25,000,000.00		-25,000,000.00
		99 03/22/00	03/06/00	SALE	5.550	-25,000,000.00	-25,000,000.00		-42,653.01
38165 BK AMER C.D.	19	40 05/17/00	03/22/00	PURC	6.040	8,000,000.00	8,000,000.00		25,042,653.01
38166 BK AMER C.D.	19	40 05/17/00	03/22/00	PURC	6.040	12,000,000.00	12,000,000.00		-8,000,000.00
38167 BK AMER C.D.	19	40 05/17/00	03/22/00	PURC	6.040	4,000,000.00	4,000,000.00		-12,000,000.00
38168 BK AMER C.D.	19	40 05/17/00	03/22/00	PURC	6.040	6,000,000.00	6,000,000.00		-4,000,000.00
38169 BK AMER C.D.	19	40 05/17/00	03/22/00	PURC	6.040	10,000,000.00	10,000,000.00		-6,000,000.00
38170 BK AMER C.D.	19	40 05/23/00	03/22/00	PURC	6.040	3,000,000.00	3,000,000.00		-10,000,000.00
38171 BK AMER C.D.	19	40 05/23/00	03/22/00	PURC	6.040	11,000,000.00	11,000,000.00		-3,000,000.00
38172 BK AMER C.D.	19	40 05/23/00	03/22/00	PURC	6.040	10,000,000.00	10,000,000.00		-11,000,000.00
38173 BK AMER C.D.	19	40 05/23/00	03/22/00	PURC	6.040	8,000,000.00	8,000,000.00		-10,000,000.00
38174 BK AMER C.D.	19	40 05/23/00	03/22/00	PURC	6.040	4,000,000.00	4,000,000.00		-8,000,000.00
38175 BK AMER C.D.	19	40 05/23/00	03/22/00	PURC	6.040	4,000,000.00	4,000,000.00		-4,000,000.00
38176 BK AMER C/P	19	40 04/11/00	03/23/00	PURC	6.000	30,000,000.00	29,905,000.00		-4,000,000.00
38177 BK AMER C/P	19	40 04/25/00	03/23/00	PURC	6.000	30,000,000.00	29,835,000.00		-29,905,000.00
38178 BK AMER C.D.	19	40 05/19/00	03/23/00	PURC	6.030	25,000,000.00	25,000,000.00		-29,835,000.00
38179 BK AMER C.D.	19	40 05/23/00	03/24/00	PURC	6.030	25,000,000.00	25,000,000.00		-25,000,000.00
38180 BK AMER C.D.	19	40 05/23/00	03/24/00	PURC	6.030	10,000,000.00	10,000,000.00		-25,000,000.00
38181 BK AMER C.D.	19	40 05/23/00	03/24/00	PURC	6.030	15,000,000.00	15,000,000.00		-10,000,000.00
38182 BK AMER B/A	19	40 03/30/00	03/30/00	PURC	6.049	25,000,000.00	24,878,763.89		-15,000,000.00
38183 BK AMER B/A	19	40 04/28/00	03/30/00	PURC	6.049	5,000,000.00	4,975,752.78		-24,878,763.89
38184 ENTERPRISE C/P	19	40 04/20/00	03/30/00	PURC	6.080	25,000,000.00	24,911,333.33		-4,975,752.78
		40 03/30/00	03/30/00	PURC	6.102		-88,666.67		-24,911,333.33

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M R . DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
03/01/00 TO 03/31/00
SETTLEMENT DATE BASIS
31 FUNDS

PAGE: 6
RUN: 04/04/00 00:03:17

INVSF NO. MEMO	DESCRIPTION/POOL	BANK BROK	MATURITY	TRADE/ SETTLE	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
		CASH	DATE	ENTRY	YTP	YIELD	ORIGINAL FACE	PREM / (DISC)	
38185	ENTERPRISE C/P	19	40	04/25/00	03/30/00	PURC	6.080	16,000,000.00	15,929,742.22
				03/30/00	03/30/00		6.107	-70,257.78	-15,929,742.22
38186	QUINCY C/P	19	87	05/01/00	03/30/00	PURC	6.070	9,000,000.00	8,951,440.00
				03/30/00	03/30/00		6.103	-48,560.00	-8,951,440.00
38187	MORGAN STAN C/P	19	74	05/01/00	03/30/00	PURC	6.050	50,000,000.00	49,731,111.11
				03/30/00	03/30/00		6.083	-268,888.89	-49,731,111.11
38188	INTL LEASE C/P	19	87	04/28/00	03/30/00	PURC	6.010	16,000,000.00	15,922,537.78
				03/30/00	03/30/00		6.039	-77,462.22	-15,922,537.78

★ ACTIVE TRANSACTIONS ★

CITYCOUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
03/01/00 TO 03/31/00
REPORT GRAND TOTALS
ASSETS

PAGE: 7
RUN: 04/04/00 00:03:17

PAR TYPE/WEIGHTED TXN#	YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN) / LOSS	SETTLEMENT
PURC 37)	5.966	565,310,000.00						
(1)	5.550	-25,000,000.00			563,885,145.42	-1,424,854.58		-563,885,145.42
SALE 1)	5.550	-25,000,000.00		-25,000,000.00			-42,653.01	25,042,653.01
INTR 17)	5.649					-3,520,000.00		
(55)	5.784	-587087000.00					-6,934,313.75	586,205,134.03
ACR 4)	7.110			197,656.25		-197,656.25		

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



Investment Report

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

May 5, 2000

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past ten months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 127,276,522
Total Net Earnings	\$ 124,299,550
Average Age of Portfolio	302 Days

Earned Interest Yield	
Pooled Funds	5.788%
All Funds	5.679%

Total cost of the securities on hand on April 30, 2000 was \$2,921,415,347 with a market value of \$2,911,060,913 plus fixed assets accrued earnings of \$16,379,426.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of April 30, 2000. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of April 2000, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on April 30, 2000.
4. General journal detailing purchases, sales, and interest activities during the month of April 2000.

Very truly yours,

DOCUMENTS DEPT.

Susan Leal
Treasurer

MAY - 4 2000

SAN FRANCISCO
PUBLIC LIBRARY

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., E. Navas

Transportation Authority - C. Clark

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

SAN FRANCISCO OFFICE OF THE TREASURER

INVESTMENT REPORTS

The report for April 2000 is missing.

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

*Investment Reports*SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

June 7, 2000

The Honorable Willie L. Brown Jr.,
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past eleven months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 148,067,656	Earned Interest Yield
Total Net Earnings	\$ 139,074,849	Pooled Funds 5.809%
Average Age of Portfolio	311 Days	All Funds 5.717%

Total cost of the securities on hand on May 31, 2000 was \$2,870,634,624 with a market value of \$2,856,929,452 plus fixed assets accrued earnings of \$11,194,255.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of May 31, 2000. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of May 2000, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on May 31, 2000.
4. General journal detailing purchases, sales, and interest activities during the month of May 2000.

Very truly yours,


Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., E. Navas

Transportation Authority - C. Clark

DOCUMENTS DEPT.

JUN - 7 2000

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(415) 554-4478

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487PORTFOLIO STATISTICS
5/01/00 THROUGH 5/31/00

ALL FUNDS

PAGE: 1
RUN: 06/01/00 10:14:03

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	20,791,134.88	.00	.00	N/A	20,791,134.88
TOTAL NET EARNINGS THIS PERIOD:	14,775,298.65	.00	.00	N/A	14,775,298.65
AVERAGE DAILY PORTFOLIO BALANCE:	2,869,749,516.46	.00	.00	N/A	2,869,749,516.46
EARNED INCOME YIELD THIS PERIOD:	6.062	.000	.000	N/A	6.062
END OF PERIOD PORTFOLIO BALANCE:	2,870,634,623.66	.00	.00	N/A	2,870,634,623.66
CURRENT AMORTIZED BOOK VALUE:	2,874,202,360.90	.00	.00	N/A	2,874,202,360.90
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	6.191	.000	.000	N/A	6.191
WEIGHTED AVERAGE DAYS TO MATURITY:	311	0	0	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	311	0	0	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					6.062

SUMMARY DESCRIPTION

DESCRIPTION	CUM RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
(Investment Type) 12 TREASURY NOTES	38.93%(C)	5.528	5.782	99.068	1,128,005,000.00 1,117,491,510.24
(Investment Type) 41 FNM DISCOUNT NOTES	.86%(C)	6.000	6.086	98.583	25,000,000.00 24,645,833.33
(Investment Type) 44 FMC DISCOUNT NOTES	6.868(C)	6.010	6.100	98.522	200,000,000.00 197,044,888.90
(Investment Type) 51 BANKERS ACCEPTANCE-DOMESTIC	.748(C)	5.949	6.060	98.154	21,500,000.00 21,103,135.00
(Investment Type) 81 COMMERCIAL PAPER DISC	15.558(C)	6.376	6.434	99.104	450,384,000.00 446,349,256.19
(Investment Type) 91 NEGOTIABLE C.D.'S	37.068(C)	6.387	6.387	100.000	1,064,000,000.00 1,064,000,000.00
REPORT TOTALS		6.019	6.134	99.368	2,888,889,000.00 2,870,634,623.66
ASSETS					
FIXED					

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK PND	FUND	CEN RATE	YTM	TR	FAR/SHARES	BOOK	MARKET PRICE	CURR-ACCR INT	UNREALIZED LOSS
A 34446 T	NOTE (99.29)	07/20/95	06/30/00		40	9530	5.8750			5,000,000.00		5,001,562.50	123,471.84	57,812.50
A 36841 T	NOTE (99.26)	06/30/98	06/30/00	912827408	40	100	6.1400			4,943,750.00		100,031,250.00	SUNGGAD	
A 36842 T	NOTE (99.26)	06/30/98	06/30/00		19	100	5.3750			12,000,000.00		12,000,000.00	271,112.64	26,880.00
A 36843 T	NOTE (99.26)	06/30/98	06/30/00	912827408	40	100	5.4848			11,973,120.00		100,000,000.00	SUNGGAD	
A 36844 T	NOTE (99.26)	06/30/98	06/30/00		19	100	5.3750			12,000,000.00		12,000,000.00	271,112.64	26,880.00
A 36843 T	NOTE (99.26)	06/30/98	06/30/00	912827408	74	100	5.4948			11,973,120.00		100,000,000.00	SUNGGAD	
A 36844 T	NOTE (99.26)	06/30/98	06/30/00		19	100	5.3750			12,000,000.00		12,000,000.00	271,112.64	26,880.00
A 34710 T	NOTE (99.26)	06/30/98	06/30/00	912827408	19	9530	5.4948			12,000,000.00		100,000,000.00	SUNGGAD	
A 34711 T	NOTE (99.28)	01/31/96	07/31/00		89	100	5.3750			11,973,120.00		100,000,000.00	271,112.64	26,880.00
A 34712 T	NOTE (99.28)	01/31/96	07/31/00		40	100	6.1250			6,917,110.00		7,002,187.50	143,701.92	80,337.50
A 34713 T	NOTE (99.24)	01/31/96	07/31/00		40	100	6.1250			6,921,850.00		7,002,187.50	143,701.92	89,982.50
A 34714 T	NOTE (99.275)	01/31/96	07/31/00		74	100	6.4100			6,912,850.00		7,002,187.50	143,701.92	82,049.38
A 34713 T	NOTE (99.275)	01/31/96	07/31/00		40	100	6.1250			6,912,205.00		7,002,187.50	143,701.92	82,049.38
A 34714 T	NOTE (99.275)	01/31/96	07/31/00		71	100	6.4400			6,920,000.00		7,002,187.50	143,701.92	82,049.38
A 36034 T	NOTE (99.30)	08/15/97	08/15/00	912827302	40	100	6.1250			6,920,000.00		7,002,187.50	143,701.92	82,049.38
A 36035 T	NOTE (99.30)	08/15/97	08/15/00	912827302	40	100	6.1250			6,920,000.00		7,002,187.50	143,701.92	82,049.38
A 36036 T	NOTE (99.30)	08/15/97	08/15/00	912827302	87	100	6.4200			6,919,401.27		7,002,187.50	143,701.92	82,049.38
A 36037 T	NOTE (99.30)	08/15/97	08/15/00	912827302	87	100	6.4200			6,919,401.27		7,002,187.50	143,701.92	82,049.38
A 36038 T	NOTE (99.30)	08/15/97	08/15/00	912827302	87	100	6.4200			6,919,401.27		7,002,187.50	143,701.92	82,049.38
A 36039 T	NOTE (99.30)	08/15/97	08/15/00	912827302	87	100	6.4200			6,919,401.27		7,002,187.50	143,701.92	82,049.38
A 36040 T	NOTE (99.30)	08/15/97	08/15/00	912827302	87	100	6.4200			6,919,401.27		7,002,187.50	143,701.92	82,049.38
A 36041 T	NOTE (99.30)	08/15/97	08/15/00	912827302	87	100	6.4200			6,919,401.27		7,002,187.50	143,701.92	82,049.38
A 36042 T	NOTE (99.30)	08/15/97	08/15/00	912827302	87	100	6.4200			6,919,401.27		7,002,187.50	143,701.92	82,049.38
A 36043 T	NOTE (99.30)	08/15/97	08/15/00	912827302	87	100	6.4200			6,919,401.27		7,002,187.50	143,701.92	82,049.38
A 36044 T	NOTE (99.30)	08/15/97	08/15/00	912827302	87	100	6.4200			6,919,401.27		7,002,187.50	143,701.92	82,049.38
A 34805 T	NOTE (99.25)	02/28/96	02/28/01	912827X23	19	100	5.6250			20,000,000.00		19,862,500.00	284,307.07	-90,124.60
A 34807 T	NOTE (99.25)	02/28/96	02/28/01	912827X23	99	000	5.6800			19,952,624.00		99,312,500.00	SUNGGAD	
A 34810 T	NOTE (99.16)	02/28/96	02/28/01	912827X23	19	100	5.6800			5,000,000.00		4,965,625.00	71,076.77	-22,525.00
A 34828 T	NOTE (98.5)	03/11/96	02/28/01	912827X23	19	100	5.6250			24,875,512.15		24,828,125.00	355,393.83	-47,387.15
					19	100	5.6250			4,907,031.25		4,965,625.00	71,076.77	58,593.75
					71	000	6.0600			99,312,500.00		99,312,500.00	SUNGGAD	

(REMARK)

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 05/31/00
MAJOR SORT KEY IS ICC#

PAGE: 2
RUN: 06/02/00 00:01:54

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN YTM	RATE TR	PNR/SHARES BOOK	MARKET PRICE	CURR-ACCR PRICE	INT SOURCE	UNREALIZED GAIN
A 34829	T NOTE (98.5) 03/11/96 02/28/01	912827X23	19	100	5.6250	5,000,000.00	4,965,625.00	71,076.77	58,593.75	SUNGARD	
A 34830	T NOTE (98.19) 03/11/96 02/28/01	912827X23	19	100	5.6250	5,000,000.00	4,965,625.00	71,076.77	35,937.50	SUNGARD	
A 35706	T NOTE 04/24/97 04/30/01	912827X64	19	100	6.2500	7,000,000.00	6,971,562.50	38,043.48	79,296.87	SUNGARD	
A 35707	T NOTE 04/24/97 04/30/01	912827X64	19	100	6.2500	7,000,000.00	6,971,562.50	38,043.48	80,390.62	SUNGARD	
A 35708	T NOTE 04/24/97 04/30/01	912827X64	19	100	6.2500	7,000,000.00	6,971,562.50	38,043.48	79,296.91	SUNGARD	
A 35709	T NOTE 04/24/97 04/30/01	912827X64	19	100	6.2500	7,000,000.00	6,971,562.50	38,043.48	81,484.37	SUNGARD	
A 36757	T NOTE (100.2) 05/15/98 05/15/01	9128274E9	19	100	5.6250	30,000,000.00	29,790,000.00	77,955.16	-309,375.00	SUNGARD	
A 36761	T NOTE (100.2) 05/15/98 05/15/01	9128274E9	19	100	5.6250	30,000,000.00	29,790,000.00	77,955.16	-309,375.00	SUNGARD	
A 37600	T NOTE (99.21) 06/01/99 05/31/01	9128275H1	19	100	5.2500	8,000,000.00	7,885,000.00	1,147.54	-87,500.00	SUNGARD	
A 37601	T NOTE (99.21) 06/01/99 05/31/01	9128275H1	19	100	5.2500	8,000,000.00	7,885,000.00	1,147.54	-87,500.00	SUNGARD	
A 37602	T NOTE (99.21) 06/01/99 05/31/01	9128275H1	19	9530	5.2500	8,000,000.00	7,885,000.00	1,147.54	-87,500.00	SUNGARD	
A 35192	T NOTE (97.8) 08/15/96 08/15/01	912827B92	19	100	7.8750	7,972,500.00	7,087,500.00	162,043.27	280,609.37	SUNGARD	
A 35213	T NOTE (98.27) 09/03/96 08/31/01	912827Z39	19	100	6.5000	5,000,000.00	4,984,375.00	82,133.15	42,968.75	SUNGARD	
A 35214	T NOTE (98.27) 09/03/96 08/31/01	912827Z39	19	100	6.5000	5,000,000.00	4,984,375.00	82,133.15	42,968.75	SUNGARD	
A 35215	T NOTE (98.27) 09/03/96 08/31/01	912827Z39	19	100	6.5000	5,000,000.00	4,984,375.00	82,133.15	42,968.75	SUNGARD	
A 35254	T NOTE (97.11) 09/03/96 08/31/01	912827Z39	19	100	6.5000	5,000,000.00	4,984,375.00	82,133.15	119,198.36	SUNGARD	
A 37786	T NOTE (99.26) 08/31/99 08/31/01	9128275F3	19	100	5.6130	5,000,000.00	4,923,337.50	69,497.28	-66,015.63	SUNGARD	
A 37787	T NOTE (99.30) 08/31/99 08/31/01	9128275F3	19	100	5.5000	10,000,000.00	9,946,875.00	138,994.57	-143,825.00	SUNGARD	
A 37788	T NOTE (99.235) 08/31/99 08/31/01	9128275F3	19	100	5.5000	10,000,000.00	9,946,875.00	138,994.57	-125,781.25	SUNGARD	
A 37789	T NOTE (99.21) 08/31/99 08/31/01	9128275F3	19	100	5.5000	5,000,000.00	4,923,337.50	69,497.28	-59,984.38	SUNGARD	
30)	08/31/99 08/31/01	9128275F3	19	100	5.5000	10,000,000.00	9,946,875.00	138,994.57	-144,725.00	SUNGARD	
A 37791	T NOTE (99.21) 08/31/99 08/31/01	9128275F3	19	100	5.5000	5,000,000.00	4,923,337.50	69,497.28	-59,984.38	SUNGARD	
A 37792	T NOTE (99.30) 08/31/99 08/31/01	9128275F3	19	100	5.5000	10,000,000.00	9,946,875.00	138,994.57	-144,725.00	SUNGARD	
A 37793	T NOTE (99.21) 08/31/99 08/31/01	9128275F3	19	100	5.5000	5,000,000.00	4,923,337.50	69,497.28	-59,984.38	SUNGARD	

(REFLECT)
INVESTMENTS OUTSTANDING AS OF 05/31/00
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN YTM	RATE TR	PAR/SHARES	BOOK	MARKET VALUE	MARKET PRICE	CURR ACOR	INT PRICE	SOURCE	UNREALIZED GAIN	UNREALIZED LOSS
A 37794	T NOTE (99.21)	08/31/99	08/31/01	9128275P3	19	100	5.5000		5,000,000.00	4,923,437.50	69,497.28					-58,984.38	
A 37795	T NOTE (99.30)	08/31/99	08/31/01	9128275P3	19	9530	5.6885		4,982,421.88	98,468,500,000	138,994.57					-144,725.00	
A 37994	T NOTE (99.23)	11/30/99	11/30/01	9128272C5	19	100	5.5450		9,991,600.00	98,468,500,000	4,012.98					-240,234.38	
A 37995	T NOTE (99.23)	11/30/99	11/30/01	9128272C5	19	100	5.8750		25,000,000.00	24,687,500.00	4,012.98					-240,234.38	
A 35462	T NOTE (99.23)	11/30/99	11/30/01	9128272E1	19	100	5.8750		25,000,000.00	24,687,500.00	4,012.98					-240,234.38	
A 35520	T NOTE (98.12)	12/31/96	12/31/01	9128272G6	19	100	6.1250		10,000,000.00	9,903,125.00	257,451.92					-73,437.50	
A 35521	T NOTE (98.10)	01/31/97	01/31/02	9128272G6	19	100	6.2500		10,000,000.00	9,031,250,000	209,478.02					111,467.50	
A 35522	T NOTE (99.11)	01/31/97	01/31/02	9128272G6	19	1	6.2500		9,807,262.50	99,1875000000	418,956.04					176,131.25	
A 35523	T NOTE (99.11)	01/31/97	01/31/02	9128272G6	19	100	6.2500		19,661,368.75	99,1875000000	83,791.21					-5,625.00	
A 35524	T NOTE (99.25)	01/31/97	01/31/02	9128272G6	74	000	6.4092		6,000,000.00	5,951,250.00	125,686.81					-8,437.50	
A 35525	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.3051		4,988,350.00	4,959,375.00	104,739.01					-28,975.00	
A 35526	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	74	000	6.3702		10,000,000.00	9,918,750.00	209,478.02					-30,468.70	
A 35527	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.3720		10,000,000.00	9,918,750.00	209,478.02					-29,687.50	
A 35528	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.3609		10,000,000.00	9,918,750.00	209,478.02					-34,375.00	
A 38096	T NOTE (99.18)	01/31/00	01/31/02	9128275X6	19	100	6.3702		9,949,218.75	99,1875000000	170,934.07					-30,468.75	
A 38097	T NOTE (99.25)	01/31/00	01/31/02	9128275X6	19	100	6.3750		8,000,000.00	7,950,000.00	170,934.07					-14,375.00	
A 38098	T NOTE (99.25)	01/31/00	01/31/02	9128275X6	19	100	6.3750		8,000,000.00	7,950,000.00	170,934.07					-30,625.00	
A 38099	T NOTE (99.18)	01/31/00	01/31/02	9128275X6	19	100	6.3750		8,000,000.00	7,950,000.00	170,934.07					-30,625.00	
A 38100	T NOTE (99.25)	01/31/00	01/31/02	9128275X6	19	100	6.3750		8,000,000.00	7,950,000.00	170,934.07					-15,000.00	
A 35724	T NOTE (99.16)	04/30/97	04/30/02	9128272S0	19	1	6.6250		10,000,000.00	9,975,000.00	57,608.70					-15,000.00	
A 36196	T NOTE (100.60)	10/31/97	10/31/02	9128273L4	19	100	5.7064		15,028,125.00	99,7500000000	75,000.00					-342,187.50	
A 36197	T NOTE (100.60)	10/31/97	10/31/02	9128273L4	19	100	5.7082		15,026,953.13	97,3062500000	75,000.00					-341,015.63	
A 36198	T NOTE (100.60)	10/31/97	10/31/02	9128273L4	87	000	5.7082		15,026,953.13	97,3062500000	75,000.00					-341,015.63	

(REMARK)

CITY / COUNTY OF SAN FRANCISCO
M. D. A. N. T. E. L. D. A. I. Y. 415-554-487

PAGE: 4
RUN: 06/02/00 00:01:54

INVESTMENTS OUTSTANDING AS OF 05/31/00

MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK FUND	SALE YTM TR	CEN RATE	PAC/SHARES	BOOK	MARKET PRICE	CURR.ACCR INT	UNREALIZED GAIN
NUMBER									PRICE SOURCE	UNREALIZED LOSS
A 36594 T	NOTE (99.16)	9128274B5	19 5005	5.5000		200,000.00		193,812.50	1,863.39	
	03/31/98 03/31/03		89 0000	5.6148		199,010.00		96,9062500000	SUNGARD	-5,197.50
A 36595 T	NOTE (99.16)	9128274B5	19 1000	5.5000		8,650,000.00		8,382,390.63	80,591.53	
	03/31/98 03/31/03		89 0000	5.6160		8,606,732.50		96,9062500000	SUNGARD	-224,341.87
A 36596 T	NOTE (99.16)	9128274B5	19 3052	5.5000		150,000.00		145,359.38	1,397.54	
	03/31/98 03/31/03		89 0000	5.6148		149,257.50		96,9062500000	SUNGARD	-3,898.12
A 36597 T	NOTE (99.16)	9128274B5	19 3051	5.5000		1,000,000.00		96,9062500000	9,316.94	
	03/31/98 03/31/03		89 0000	5.6043		993,500.00		96,9062500000	SUNGARD	-26,437.50
A 36598 T	NOTE (99.16)	9128274B5	19 1000	5.5000		10,000,000.00		9,690,625.00	93,169.40	
	03/31/98 03/31/03		87 0000	5.6149		9,950,500.00		96,9062500000	SUNGARD	-259,875.00
A 36599 T	NOTE (99.16)	9128274B5	19 1000	5.5000		10,000,000.00		9,690,625.00	93,169.40	
	03/31/98 03/31/03		74 0000	5.6149		9,950,500.00		96,9062500000	SUNGARD	-259,875.00
A 36605 T	NOTE (99.91)	9128274B5	19 1000	5.5000		10,000,000.00		9,690,625.00	93,169.40	
	03/31/98 03/31/03		40 0000	5.5000		10,000,000.00		96,9062500000	SUNGARD	-236,718.75
A 36606 T	NOTE (99.91)	9128274B5	19 1000	5.5000		9,927,343.75		9,690,625.00	93,169.40	
	03/31/98 03/31/03		89 0000	5.6707		10,000,562.50		96,9062500000	SUNGARD	-235,937.50
A 36607 T	NOTE (99.91)	9128274B5	19 1000	5.5000		9,926,562.50		9,690,625.00	93,169.40	
	03/31/98 03/31/03		87 0000	5.6707		9,926,562.50		96,9062500000	SUNGARD	-235,937.50
A 36608 T	NOTE (99.81)	9128274B5	19 1000	5.5000		7,000,000.00		6,783,437.50	65,218.58	
	03/31/98 03/31/03		89 0000	5.6762		7,000,000.00		96,9062500000	SUNGARD	-163,515.63
A 36609 T	NOTE (99.81)	9128274B5	19 1000	5.5000		7,000,000.00		6,783,437.50	65,218.58	
	03/31/98 03/31/03		87 0000	5.6762		7,000,000.00		96,9062500000	SUNGARD	-163,515.63
A 36610 T	NOTE (99.81)	9128274B5	19 1000	5.5000		7,000,000.00		6,783,437.50	65,218.58	
	03/31/98 03/31/03		74 0000	5.6762		7,000,000.00		96,9062500000	SUNGARD	-163,515.63
A 36611 T	NOTE (99.81)	9128274B5	19 1000	5.5000		7,000,000.00		6,783,437.50	65,218.58	
	03/31/98 03/31/03		40 0000	5.6762		7,000,000.00		96,9062500000	SUNGARD	-163,515.63
A 36620 T	NOTE (99.11)	9128274B5	19 1000	5.5000		10,000,000.00		9,690,625.00	93,169.40	
	03/31/98 03/31/03		89 0000	5.6397		9,938,843.75		96,9062500000	SUNGARD	-249,218.75
A 36621 T	NOTE (99.11)	9128274B5	19 1000	5.5000		10,000,000.00		9,690,625.00	93,169.40	
	03/31/98 03/31/03		74 0000	5.6397		9,938,843.75		96,9062500000	SUNGARD	-249,218.75
A 36622 T	NOTE (99.11)	9128274B5	19 1000	5.5000		10,000,000.00		9,690,625.00	93,169.40	
	03/31/98 03/31/03		40 0000	5.6397		9,938,843.75		96,9062500000	SUNGARD	-249,218.75
A 36623 T	NOTE (99.11)	9128274B5	19 1000	5.5000		10,000,000.00		9,690,625.00	93,169.40	
	03/31/98 03/31/03		87 0000	5.6397		9,938,843.75		96,9062500000	SUNGARD	-249,218.75
A 36792 T	NOTE (99.23)	9128274H2	19 1000	5.5000		25,000,000.00		24,218,750.00	3,756.83	
	06/01/98 05/31/03		74 0000	5.5634		24,931,640.63		96,8750000000	SUNGARD	-712,890.63
A 36793 T	NOTE (99.23)	9128274H2	19 1000	5.5000		25,000,000.00		24,218,750.00	3,756.83	
	06/01/98 05/31/03		69 0000	5.5634		24,931,640.63		96,8750000000	SUNGARD	-712,890.63
A 36930 T	NOTE (99.23)		19 1000	5.5000		4,000,000.00		4,843,750.00	751.37	
	06/01/98 05/31/03		40 0000	5.5634		4,986,328.13		96,8750000000	SUNGARD	-142,578.13
A 36991 T	NOTE (99.23)		19 1000	5.5000		5,000,000.00		4,843,750.00	751.37	
	06/01/98 05/31/03		40 0000	5.5634		4,986,328.12		96,8750000000	SUNGARD	-142,578.12
A 39942 T	NOTE (88.20)		40 2535	5.7500		5,000.00		4,866.75	84.51	
	09/27/94 08/45/03		40 0000	7.5200		4,331.25		97,3750000000	SUNGARD	437.50
A 37126 T	NOTE (99.22)	9128274U3	19 9530	4.2500		10,000,000.00		9,278,125.00	19,633.15	
	11/16/98 11/15/03		50 0000	4.3250		9,966,600.00		92,7812500000	SUNGARD	-688,475.00
A 37129 T	NOTE (98.25)	9128274U3	19 1000	4.2500		10,000,000.00		9,278,125.00	19,633.15	
	11/16/98 11/15/03		74 0000	4.5217		9,879,687.50		92,7812500000	SUNGARD	-601,562.50

(REMARK)

INVESTMENTS OUTSTANDING AS OF 05/31/00

MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CEN	TR	PAR/S	SHARES	MARKET VALUE	MARKET PRICE	CURR ACCT	INT	UNREALIZED GAIN
A 37130	T NOTE (98.25)	11/16/98	11/15/03	912827403	19	100	4.2500		10,000,000.00	9,278,125.00	19,633.15				
A 37138	T NOTE (99.8)	11/16/98	11/15/03	912827403	89	100	4.5217		9,879,687.50	92,781,250.00	19,633.15				-601,562.50
A 37141	T NOTE (99.8)	11/16/98	11/15/03	912827403	89	100	4.2500		10,000,000.00	9,278,125.00	19,633.15				-646,093.75
A 37142	T NOTE (99.8)	11/16/98	11/15/03	912827403	19	100	4.4189		10,000,000.00	9,278,125.00	19,633.15				-646,875.00
A 37143	T NOTE (98.26)	11/16/98	11/15/03	912827403	74	100	4.4189		9,925,000.00	92,781,250.00	19,633.15				-646,875.00
A 37144	T NOTE (98.26)	11/16/98	11/15/03	912827403	19	100	4.5252		10,000,000.00	92,781,250.00	19,633.15				-600,000.00
A 37146	T NOTE (98.30)	11/16/98	11/15/03	912827403	87	100	4.5234		9,878,906.25	92,781,250.00	19,633.15				-600,781.25
A 37950	T NOTE (94.10)	11/16/99	11/15/03	912827403	19	100	4.2500		40,000,000.00	37,112,500.00	209,443.68				-2,454,375.00
A 37378	T NOTE (99.22)	02/16/99	02/15/04	912827546	19	100	4.8705		25,574,218.75	23,195,312.50	209,443.68				-378,906.25
A 37379	T NOTE (99.12)	02/16/99	02/15/04	912827546	19	100	4.7500		15,000,000.00	14,100,000.00	209,443.68				-850,781.25
A 37383	T NOTE (98.25)	02/25/99	02/15/04	912827546	74	100	4.8246		14,950,781.25	14,100,000.00	209,443.68				-806,250.00
A 37546	T NOTE (99.4)	05/11/99	05/15/04	912827546	19	100	4.7500		15,000,000.00	14,100,000.00	209,443.68				-476,562.50
A 37547	T NOTE (99.4)	05/11/99	05/15/04	912827546	74	100	5.0333		10,000,000.00	9,400,000.00	24,252.72				-379,687.50
A 37949	T NOTE (99.11)	11/15/99	05/15/04	912827546	19	100	5.4579		20,000,000.00	19,062,500.00	48,505.43				-443,750.00
A 38273	T NOTE (99.22)	05/10/00	05/15/04	912827546	45	100	5.8824		10,506,250.00	9,531,250.00	24,252.72				-64,062.50
A 38274	T NOTE (99.22)	05/10/00	05/15/04	912827546	45	100	6.7885		10,000,000.00	9,531,250.00	24,252.72				-64,062.50
A 38275	T NOTE (99.22)	05/10/00	05/15/04	912827546	87	100	6.7931		9,465,625.00	9,531,250.00	24,252.72				63,625.00
A 38276	T NOTE (99.22)	05/10/00	05/15/04	912827546	89	100	6.7885		10,000,000.00	9,531,250.00	24,252.72				64,062.50
A 38276	T NOTE (99.22)	05/10/00	05/15/04	912827546	19	100	6.7885		20,000,000.00	19,062,500.00	48,505.43				128,125.00
SUBTOTAL (Investment Type)	12	TREASURY NOTES	38.50% (M)	5.5282					1128005000.00	1099787681.26	11,194,255.09				2,277,767.16
A 38215	FEDERAL NATL MFG ASSN DISC N	04/05/00	06/29/00	313588Y76	19	926	6.0862		25,000,000.00	24,877,500.00	237,500.00				-5,833.33
SUBTOTAL (Investment Type)	41	FNMA DISCOUNT NO	.87% (M)	6.0862					25,000,000.00	24,877,500.00	237,500.00				-5,833.33

(REMARK)

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY
INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 6
RUN: 06/02/00 00:01:54

INVESTMENTS OUTSTANDING AS OF 05/31/00

MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK FUND	FOUND CPN RATE	YTM TR	PAR/SHARES	BOOK	MARKET PRICE	MARKET VALUE	CURR.ACCR INT	UNREALIZED GAIN PRICE SOURCE
A 38213	FEDL HOME LTN MTG CORP DISC	04/05/00 06/29/00	3133969Y74	19 925	6.0000		50,000,000.00		49,755,000.00	49,755,000.00		475,000.00 SUNGARD
A 38214	FEDL HOME LTN MTG CORP DISC	04/05/00 06/29/00	3133969Y74	19 927	6.0000		50,000,000.00		49,755,000.00	49,755,000.00		475,000.00 SUNGARD
A 38216	FEDL HOME LTN MTG CORP DISC	04/05/00 07/06/00	3133962Z4	19 927	6.0200		50,000,000.00		49,692,291.67	49,692,291.67		476,593.33 SUNGARD
A 38217	FEDL HOME LTN MTG CORP DISC	04/05/00 07/06/00	3133962Z4	19 925	6.0200		50,000,000.00		49,692,291.67	49,692,291.67		476,593.33 SUNGARD
A 38217	FEDL HOME LTN MTG CORP DISC	04/05/00 07/06/00	3133962Z4	40 000	6.1141		49,230,777.78		99,38458333333	99,38458333333		476,593.33 SUNGARD
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOT				6.96% (M)	6.1001		200,000,000.00		198,8944,583.34	198,8944,583.34		1,903,166.66 -53,472.22
A 38039 BK AMER B/A		01/04/00 06/19/00		19 1	5.8000		7,000,000.00		6,977,600.00	6,977,600.00		168,038.89 SUNGARD
A 38220 BNY BA		04/11/00 07/06/00		19 7622	6.0200		14,500,000.00		14,409,072.92	14,409,072.92		123,660.83 SUNGARD
SUBTOTAL (Investment Type) 51 BANKERS ACCEPTAN				.75% (M)	5.9490		21,500,000.00		21,386,672.92	21,386,672.92		291,699.72 -8,161.80
A 38218 NEW YORK TIMES CP		04/06/00 06/01/00	650111F11	19 100	6.0400		10,000,000.00		10,000,000.00	10,000,000.00		93,955.56 SUNGARD
A 38262 SALOMON SB C/P		04/24/00 06/02/00	7954WOFZ4	19 100	6.0600		9,906,044.44		100,000,000.00	100,000,000.00		255,866.67 SUNGARD
A 38228 MERRILL LYNCH CP		04/10/00 06/06/00	59018JFE6	19 9530	6.0500		39,737,400.00		99,98208333333	99,98208333333		87,388.89 SUNGARD
A 38232 SALOMON CP		04/11/00 06/06/00	7954WOF67	19 919	6.0600		18,000,000.00		99,91041666667	99,91041666667		154,530.00 SUNGARD
A 38248 SALOMON S.B. CP		04/20/00 06/06/00	7954WOF65	19 100	6.0500		17,830,320.00		99,91041666667	99,91041666667		197,629.76 SUNGARD
A 38249 SALOMON S.B. CP		04/20/00 06/06/00	7954WOF65	19 6613	6.0500		27,778,842.89		27,974,916.67	27,974,916.67		42,351.19 SUNGARD
A 38250 SALOMON S.B. CP		04/20/00 06/06/00	7954WOF65	19 879	6.0500		5,952,600.00		5,994,625.00	5,994,625.00		42,351.19 SUNGARD
A 38251 SALOMON S.B. CP		04/20/00 06/06/00	7954WOF65	19 912	6.0500		5,952,607.00		99,91041666667	99,91041666667		42,351.19 SUNGARD
A 38336 MERRILL LYNCH		05/31/00 06/07/00	59018JFT4	19 100	6.5600		30,000,000.00		29,967,750.00	29,967,750.00		5,466.67 SUNGARD
A 38268 SALOMON SMITH CP		05/01/00 06/09/00	7954WOF81	19 100	6.2200		50,000,000.00		49,937,291.67	49,937,291.67		2,236.11 SUNGARD
A 38322 SALOMON BROTHERS		05/24/00 07/03/00	7954WOG33	19 927	6.5200		19,000,000.00		99,942,666.67	99,942,666.67		622.22 SUNGARD
A 38329 MERRILL LYNCH		05/30/00 07/05/00	59018JG57	19 923	6.5500		10,000,000.00		9,939,083.33	9,939,083.33		944.44 SUNGARD

(REMARK)

INVESTMENTS OUTSTANDING AS OF 05/31/00

MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION	PURCHASE	MATURITY DATE	CUSIP	BANK FUND	EQRT SALE	CPN YTM TR	PAR/SHARES	BOOK	MARKET VALUE	MARKET PRICE	CURR-ACCR PRCE SOURCE	INT UNREALIZED GAIN	LOSS
A 38330	MERRILL LYNCH	05/30/00	07/06/00	59018JUG65	19	906	6.5500	11,000,000.00		10,931,020.83		4,002.78	1,069.44	
A 38269	SALOMON SMITH CP	05/01/00	07/12/00	7954WOGC1	19	100	6.3300	35,000,948.61		34,742,895.83		190,779.17		
A 38323	UNIV OF CALIF	05/24/00	07/12/00	9111ISGC8	19	9330	6.4112	34,556,900.00		99,26541666667		7,266.67	-4,783.34	
A 38278	MERRILL LYNCH CP	05/17/00	07/14/00	59018JUG68	19	803	6.5987	4,955,491.67		99,26541666667		1,1884.43	512.49	
A 38279	MERRILL LYNCH CP	05/17/00	07/14/00	59018JUGH1	19	877	6.5600	15,000,000.00		14,884,437.50		41,000.00	1,970.83	
A 38331	MERRILL LYNCH	05/30/00	07/17/00	59018JGHI1	19	902	6.6337	17,000,000.00		16,989,891.67		46,466.67	2,389.44	
A 38280	MERRILL LYNCH CP	05/17/00	07/17/00	59018JUGJ7	19	917	6.5600	16,811,035.56		99,17583333333		3,666.67	1,916.66	
A 38324	SALOMON BROTHERS	05/25/00	07/18/00	7954WOGJ8	19	100	6.6350	18,000,000.00		99,17583333333		49,200.00	2,585.00	
A 38281	MERRILL LYNCH CP	05/25/00	07/18/00	59018JUGK4	19	908	6.6660	17,796,640.00		17,848,425.00		49,578.95	9,791.66	
A 38325	SALOMON BROTHERS	05/25/00	07/19/00	7954WOGM1	19	9330	6.6000	50,000,000.00		99,15791666667		64,166.67	9,791.66	
A 38332	MERRILL LYNCH	05/30/00	08/02/00	59018JHJ3	19	927	6.6300	10,000,000.00		99,15791666667		27,333.33	1,466.67	
A 38333	MERRILL LYNCH	05/30/00	08/03/00	59018JHJ4	19	908	6.6362	9,885,200.00		99,14000000000		19,250.00	3,125.00	
A 38334	MERRILL LYNCH	05/30/00	08/04/00	59018JHJ9	19	887	6.6300	15,000,000.00		14,865,625.00		19,250.00	3,125.00	
A 38335	MERRILL LYNCH	05/30/00	08/07/00	59018JHJ2	19	909	6.6097	10,000,000.00		99,10416666667		3,683.33	516.67	
A 38326	UNIV OF CALIF	05/26/00	08/10/00	91411SHAI	19	906	6.6521	9,882,133.33		98,86333333333		1,841.67	262.50	
A 38327	SALOMON BROTHER	05/26/00	08/29/00	7954WOGH0	19	909	6.7377	4,912,652.78		98,84500000000		1,841.67	266.66	
A 38328	BK AMER	05/26/00	09/12/00	0606P0JG8	19	906	6.6800	7,000,000.00		98,82666666667		1,841.67	279.16	
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER 15.68% (M)														
							6.3763	450,384,000.00		448,052,744.21		1,687,174.60	28,516.64	
							6.4342	446,349,256.19		99,48238000000			-12,202.64	

A 38225	BK AMER CD	04/10/00	06/05/00	06050EKR0	19	100	6.0500	25,000,000.00		24,998,770.44		218,472.22		
A 38233	BK AMER CD	04/11/00	06/05/00	06050EKR8	19	100	6.0800	27,000,000.00		99,99509207754		232,560.00	-1,229.56	
A 38234	BK AMER CD	04/11/00	06/05/00	06050EKR8	19	876	6.0800	20,000,000.00		99,99509207754		86,133.33	-1,212.51	
A 38212	BK AMER CD	04/04/00	06/06/00	06050EJH2	19	100	6.0600	20,000,000.00		99,99415737927		199,266.67	-449.08	
					40	000	6.0600	20,000,000.00					-1,168.52	

INVESTMENTS OUTSTANDING AS OF 05/31/00

MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK NAME	SPR	PER RATE	PAR/SHARES	BOOK	MARKET VALUE	MARKET PRICE	CURR ACCT	INT UNREALIZED	GAIN LOSS
A 38237	BK AMER C.D.	05/23/00	06/07/00	06050EM8	19 9901	6,5200	25,000,000.00	25,000,000.00	100.0031282022	40,750.00	100.00	780.70		
A 38241	BK AMER C.D.	04/20/00	06/15/00	06050EM8	19 100	6,1000	23,600,000.00	23,600,000.00	99.9877755268	239,120.00	99.9877755268	-4,106.74		
A 38242	BK AMER C.D.	04/20/00	06/15/00	06050EM8	19 1	6,1000	1,400,000.00	1,400,000.00	99.9877755268	9,963.33	99.9877755268	-171.11		
A 38243	BK AMER C.D.	04/20/00	06/15/00	06050EM8	19 1901	6,1000	3,000,000.00	3,000,000.00	99.9877755268	21,350.00	99.9877755268	-366.67		
A 38244	BK AMER C.D.	04/20/00	06/15/00	06050EM8	19 5622	6,1000	3,000,000.00	3,000,000.00	99.9877755268	21,350.00	99.9877755268	-366.67		
A 38245	BK AMER C.D.	04/20/00	06/15/00	06050EM8	19 877	6,1000	3,000,000.00	3,000,000.00	99.9877755268	21,350.00	99.9877755268	-366.67		
A 38246	BK AMER C.D.	04/20/00	06/15/00	06050EM8	19 887	6,1000	4,000,000.00	4,000,000.00	99.9877755268	28,466.67	99.9877755268	-488.90		
A 38247	BK AMER C.D.	04/20/00	06/15/00	06050EM8	19 905	6,1000	2,000,000.00	2,000,000.00	99.9877755268	14,233.33	99.9877755268	-244.45		
A 38248	BK AMER C.D.	05/23/00	06/15/00	06050EM8	19 907	6,5200	3,000,000.00	3,000,000.00	99.9877755268	4,890.00	99.9877755268	200.47		
A 38239	BK AMER C.D.	05/23/00	06/15/00	06050EM8	19 901	6,5200	11,000,000.00	11,000,000.00	100.0066823012	17,930.00	100.0066823012	735.05		
A 38300	BK AMER C.D.	05/23/00	06/15/00	06050EM8	19 903	6,5200	2,000,000.00	2,000,000.00	100.0066823012	3,260.00	100.0066823012	133.65		
A 38301	BK AMER C.D.	05/23/00	06/15/00	06050EM8	19 914	6,5200	4,000,000.00	4,000,000.00	100.0066823012	6,520.00	100.0066823012	267.29		
A 38302	BK AMER C.D.	05/23/00	06/15/00	06050EM8	19 5622	6,5200	1,000,000.00	1,000,000.00	100.0066823012	1,630.00	100.0066823012	66.82		
A 38303	BK AMER C.D.	05/23/00	06/15/00	06050EM8	19 855	6,5200	4,000,000.00	4,000,000.00	100.0066823012	6,320.00	100.0066823012	267.29		
A 38235	BK AMER CD	04/11/00	06/19/00	06050EM6	19 100	6,1000	18,000,000.00	18,000,000.00	99.9840197408	155,550.00	99.9840197408	-2,876.45		
A 38236	BK AMER CD	04/11/00	06/19/00	06050EM6	19 909	6,1000	6,000,000.00	6,000,000.00	99.9840197408	51,850.00	99.9840197408	-958.82		
A 38237	BK AMER CD	04/11/00	06/19/00	06050EM6	19 901	6,1000	9,000,000.00	9,000,000.00	99.9840197408	77,775.00	99.9840197408	-1,438.22		
A 38238	BK AMER CD	04/11/00	06/19/00	06050EM6	19 924	6,1000	7,000,000.00	7,000,000.00	99.9840197408	60,491.67	99.9840197408	-1,118.62		
A 38239	BK AMER CD	04/11/00	06/19/00	06050EM6	19 906	6,1000	6,000,000.00	6,000,000.00	99.9840197408	51,850.00	99.9840197408	-958.82		
A 38240	BK AMER CD	04/11/00	06/19/00	06050EM6	19 903	6,1000	4,000,000.00	4,000,000.00	99.9840197408	34,566.67	99.9840197408	-639.22		
A 38144	BK AMER CD	02/25/00	06/20/00	06050EM4	19 100	6,0500	40,000,000.00	40,000,000.00	99.9772044916	652,055.56	99.9772044916	-8,911.82		
A 38254	BK AMER CD	04/04/00	06/20/00	06050EJ29	19 857	6,0600	683,660.65	683,660.65	99.9805252194	6,676.76	99.9805252194	-132.86		
A 38255	BK AMER CD	04/04/00	06/20/00	06050EJ29	19 858	6,0600	19,733,697.50	19,733,697.50	99.9805252194	192,637.91	99.9805252194	-3,834.38		
A 38256	BK AMER CD	04/04/00	06/20/00	06050EJ29	19 859	6,0600	14,579,241.85	14,579,241.85	99.9805252194	142,342.00	99.9805252194	-2,832.38		

INVESTMENTS OUTSTANDING AS OF 05/31/00
MAJOR SORT KEY IS ICC#
RUN: 06/02/00 00:01:54

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CFN YTM	TR RATE	PAR/SHARES	BOOK	MARKET PRICE	CURR ACCT	INT UNREALIZED	GAIN LOSS
A 38267	BK AMER CD	04/28/00	06/20/00	06050EK08	19	100	6.2000		25,000,000.00		24,997,424.51	146,368.89		
					40	000	6.2000		25,000,000.00		99,98696005593	SUNGDAR		-2,575.49
A 38304	BK AMER C.D.	05/23/00	06/21/00	06050EMD4	19	919	6.5200		10,000,000.00		10,000,934.54	16,300.00		934.54
					40	000	6.5200		10,000,000.00		100,0093453373	SUNGDAR		
A 38305	BK AMER C.D.	05/23/00	06/21/00	06050EMD4	19	915	6.5200		6,000,000.00		6,000,560.72	9,780.00		560.72
					40	000	6.5200		6,000,000.00		100,0093453373	SUNGDAR		
A 38306	BK AMER C.D.	05/23/00	06/21/00	06050EMD4	19	1	6.5200		1,000,000.00		1,000,093.45	1,630.00		93.45
					40	000	6.5200		1,000,000.00		100,0093453373	SUNGDAR		
A 38307	BK AMER C.D.	05/23/00	06/21/00	06050EMD4	19	880	6.5200		2,000,000.00		2,000,186.91	3,260.00		186.91
					40	000	6.5200		2,000,000.00		100,0093453373	SUNGDAR		
A 38308	BK AMER C.D.	05/23/00	06/21/00	06050EMD4	19	9902	6.5200		4,000,000.00		4,000,373.81	6,520.00		373.81
					40	000	6.5200		4,000,000.00		100,0093453373	SUNGDAR		
A 38309	BK AMER C.D.	05/23/00	06/21/00	06050EMD4	19	906	6.5200		2,000,000.00		2,000,186.91	3,260.00		186.91
					40	000	6.5200		2,000,000.00		100,0093453373	SUNGDAR		
A 38310	BK AMER C.D.	05/23/00	06/23/00	06050EME2	19	9530	6.5200		13,000,000.00		13,001,330.13	21,190.00		1,330.13
					40	000	6.5200		13,000,000.00		100,0102317951	SUNGDAR		
A 38311	BK AMER C.D.	05/23/00	06/23/00	06050EME2	19	888	6.5200		10,000,000.00		10,001,023.18	16,300.00		1,023.18
					40	000	6.5200		10,000,000.00		100,0102317951	SUNGDAR		
A 38312	BK AMER C.D.	05/23/00	06/23/00	06050EME2	19	856	6.5200		2,000,000.00		2,000,204.64	3,260.00		204.64
					40	000	6.5200		2,000,000.00		100,0102317951	SUNGDAR		
A 38313	BK AMER C.D.	05/23/00	06/23/00	06050EMF9	19	100	6.5200		50,000,000.00		50,006,443.69	81,500.00		6,443.69
					40	000	6.5200		50,000,000.00		100,0128873750	SUNGDAR		
A 38314	BK AMER C.D.	05/23/00	06/29/00	06050EMG7	19	100	6.5200		50,000,000.00		50,006,664.71	81,500.00		6,664.71
					40	000	6.5200		50,000,000.00		100,013294281	SUNGDAR		
A 38263	BK AMER CD	04/25/00	07/03/00	06050EKM6	19	100	6.2500		40,000,000.00		39,993,073.97	256,944.44		
					40	000	6.2500		40,000,000.00		99,98268491516	SUNGDAR		-6,926.03
A 38315	BK AMER C.D.	05/24/00	07/03/00	06050EMH5	19	916	6.6300		11,000,000.00		11,002,422.93	16,206.67		2,422.93
					40	000	6.6300		11,000,000.00		100,0202084659	SUNGDAR		
A 38316	BK AMER C.D.	05/24/00	07/03/00	06050EMH5	19	924	6.6300		20,000,000.00		20,004,041.69	29,446.67		4,041.69
					40	000	6.6300		20,000,000.00		100,0202084659	SUNGDAR		
A 38264	BK AMER CD	04/25/00	07/05/00	06050EMK4	19	100	6.2500		50,000,000.00		49,990,821.00	321,180.56		-9,179.00
					40	000	6.2500		50,000,000.00		99,98164200530	SUNGDAR		
A 38145	BK AMER CD	02/25/00	07/07/00	06050EMH21	19	100	6.1700		35,000,000.00		34,988,017.29	581,865.28		-11,982.71
					40	000	6.1700		35,000,000.00		99,96576567302	SUNGDAR		
A 38043	BK AMER CD	01/06/00	07/18/00	06050EMF0	19	892	6.0500		25,000,000.00		24,983,241.96	617,604.17		-16,758.04
					40	000	6.0500		25,000,000.00		99,93269785945	SUNGDAR		
A 38265	BK AMER CD	04/25/00	07/18/00	06050EMK9	19	100	6.2500		50,000,000.00		49,987,440.51	321,180.56		-12,559.49
					40	000	6.2500		50,000,000.00		99,974848101534	SUNGDAR		
A 38270	BK AMER C.D.	05/05/00	07/18/00	06050ELE3	19	100	6.5000		25,000,000.00		25,002,312.12	121,875.00		-2,312.12
					40	000	6.5000		25,000,000.00		100,009248484870	SUNGDAR		
A 38285	BK AMER C.D.	05/19/00	07/18/00	06050DELX1	19	910	6.6400		20,000,000.00		20,005,971.30	47,955.56		5,971.30
					40	000	6.6400		20,000,000.00		100,0298565133	SUNGDAR		
A 38286	BK AMER C.D.	05/19/00	07/18/00	06050DELX1	19	902	6.6400		2,000,000.00		2,000,597.13	4,795.56		597.13
					40	000	6.6400		2,000,000.00		100,0298565133	SUNGDAR		
A 38287	BK AMER C.D.	05/19/00	07/18/00	06050DELX1	19	924	6.6400		15,000,000.00		15,004,478.48	35,966.67		4,478.48
					40	000	6.6400		15,000,000.00		100,0298565133	SUNGDAR		
A 38288	BK AMER C.D.	05/19/00	07/18/00	06050DELX1	19	907	6.6400		7,000,000.00		7,002,089.96	16,784.44		2,089.96
					40	000	6.6400		7,000,000.00		100,0298565133	SUNGDAR		

(REPORT)

INVEST DESCRIPTION NUMBER	PURCHASE MATURITY DATE	CUSIP	BANK FUND BOOK	CPN RATE YTM TR	PAR /SHARES	MARKET PRICE VALUE	CURR ACRR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 38289 BK AMER C.D.	05/19/00 07/18/00	06050EHL1	19 908	6.6400	6,000,000.00	6,001,791.39	14,386.67	1,791.39
A 38284 BK AMER C.D.	05/19/00 08/01/00	06050ELZ6	19 900	6.7700	5,000,000.00	100,0298565133	SUNGD	1,320.62
A 38317 BK AMER C.D.	05/24/00 08/01/00	06050EHL1	19 858	6.7500	50,000,000.00	5,001,320.62	SUNGD	12,223.61
A 38318 BK AMER C.D.	05/24/00 08/02/00	06050EHL1	19 9530	6.7500	50,000,000.00	100,026124782	SUNGD	75,000.00
A 38319 BK AMER C.D.	05/24/00 08/02/00	06050EHL1	19 923	6.7500	15,000,000.00	100,0240678867	SUNGD	12,033.94
A 38320 BK AMER C.D.	05/24/00 08/02/00	06050EHL1	19 860	6.7500	15,000,000.00	100,02404516460	SUNGD	3,667.75
A 38321 BK AMER C.D.	05/24/00 08/02/00	06050EHL1	19 100	6.7500	6,000,000.00	15,003,667.75	SUNGD	3,667.75
A 38120 BK AMER CD	02/11/00 08/09/00	06050EHL3	19 1	6.2000	20,000,000.00	100,02451516460	SUNGD	22,500.00
A 38047 BK AMER CD	01/07/00 08/15/00	06050EHL3	19 467	6.1100	4,632,000.00	6,001,467.10	SUNGD	3,667.75
A 38048 BK AMER CD	01/07/00 08/15/00	06050EHL3	19 471	6.1100	175,000.00	10,002,445.16	SUNGD	1,467.10
A 38049 BK AMER CD	01/07/00 08/15/00	06050EHL3	19 473	6.1100	175,000.00	10,002,445.16	SUNGD	2,445.16
A 38050 BK AMER CD	01/07/00 08/15/00	06050EHL3	19 473	6.1100	175,000.00	10,002,445.16	SUNGD	2,445.16
A 38051 BK AMER CD	01/11/00 08/15/00	06050EHL3	19 100	6.1200	8,000,000.00	19,980,102.61	SUNGD	361,666.67
A 38052 BK AMER CD	01/11/00 08/15/00	06050EHL3	19 100	6.1200	12,000,000.00	99,90051304555	SUNGD	-19,897.39
A 38250 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 907	6.7700	7,000,000.00	4,685,626.33	SUNGD	116,265.15
A 38251 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 907	6.7700	7,000,000.00	99,86415873094	SUNGD	-6,373.67
A 38252 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 906	6.7700	18,000,000.00	92,873.67	SUNGD	-126.33
A 38253 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 907	6.7700	7,000,000.00	99,86415873094	SUNGD	4,336.40
A 38254 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 907	6.7700	7,000,000.00	174,762.28	SUNGD	-237.72
A 38255 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 907	6.7700	7,000,000.00	99,86415873094	SUNGD	931.18
A 38256 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	39,945.66	SUNGD	-54.34
A 38257 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	7,989,365.55	SUNGD	-10,630.41
A 38258 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	99,86711992899	SUNGD	-15,945.61
A 38259 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	11,984,054.39	SUNGD	2,260.62
A 38260 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	99,86711992899	SUNGD	17,113.06
A 38261 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	7,002,260.62	SUNGD	1,937.68
A 38262 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	6,001,937.68	SUNGD	14,668.33
A 38263 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	100,0322946282	SUNGD	5,813.03
A 38264 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	18,005,813.03	SUNGD	968.84
A 38265 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	3,000,968.84	SUNGD	2,260.62
A 38266 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	7,002,260.62	SUNGD	17,113.06
A 38267 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	100,0322946282	SUNGD	2,260.62
A 38268 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	4,001,291.79	SUNGD	1,291.79
A 38269 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	100,0322946282	SUNGD	1,614.73
A 38270 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	5,001,614.73	SUNGD	1,614.73
A 38271 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	29,964,353.59	SUNGD	533,333.33
A 38272 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	99,88117862692	SUNGD	-35,646.41
A 38273 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	49,027,760.56	SUNGD	142,916.67
A 38274 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	100,056542065	SUNGD	27,760.56
A 38275 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	1,000,566.54	SUNGD	566.54
A 38276 BK AMER C.D.	05/19/00 08/15/00	06050EHL1	19 892	6.7700	5,000,000.00	100,056542065	SUNGD	566.54

INVESTMENTS OUTSTANDING AS OF 5/31/00													
MAJOR SORT KEY IS ICC#													
INVSMT NO.	DESCRIPTION	CUSIP	FUND NO. (TICKER)	MATURITY DATE	PURCHASE DATE	SAF/FUP	CURN RATE	TRNG YIELD	BOOK PRICE	FAIR VALUE SHARES	BOOK VALUE		
A 37126 T NOTE (99.22)		912827403	9530	11/15/03	11/16/98	000	4.250	4.325	99.666	10,000,000.00	9,966,600.00		
A 37129 T NOTE (98.25)		912827403	100	11/15/03	11/16/98	000	4.250	4.322	98.797	10,000,000.00	9,879,687.50		
A 37130 T NOTE (98.25)		912827403	100	11/15/03	11/16/98	000	4.250	4.322	98.797	10,000,000.00	9,879,687.50		
A 37138 T NOTE (99.8)		912827403	100	11/15/03	11/16/98	000	4.250	4.421	99.242	10,000,000.00	9,924,218.75		
A 37141 T NOTE (99.8)		912827403	100	11/15/03	11/16/98	000	4.250	4.419	99.250	10,000,000.00	9,925,000.00		
A 37142 T NOTE (99.8)		912827403	100	11/15/03	11/16/98	000	4.250	4.419	99.250	10,000,000.00	9,925,000.00		
A 37143 T NOTE (98.26)		912827403	100	11/15/03	11/16/98	000	4.250	4.525	98.781	10,000,000.00	9,878,125.00		
A 37144 T NOTE (98.26)		912827403	100	11/15/03	11/16/98	000	4.250	4.523	98.789	10,000,000.00	9,878,906.25		
A 37146 T NOTE (98.30)		912827403	100	11/15/03	11/16/98	000	4.250	4.994	98.917	40,000,000.00	39,566,875.00		
A 37150 T NOTE (94.10)		912827546	100	11/15/04	11/15/99	000	4.250	5.870	94.297	25,000,000.00	23,574,218.75		
A 37378 T NOTE (99.12)		912827546	100	02/15/04	02/16/99	000	4.750	4.825	99.672	15,000,000.00	14,950,781.25		
A 37378 T NOTE (99.12)		912827546	100	02/15/04	02/16/99	000	4.750	4.892	99.375	15,000,000.00	14,906,250.00		
A 37383 T NOTE (98.25)		912827546	100	02/15/04	02/23/99	000	4.250	5.033	98.766	10,000,000.00	9,876,562.50		
A 37486 T NOTE (99.4)		912827546	100	05/15/04	05/17/99	000	5.250	5.456	99.109	10,000,000.00	9,910,937.50		
A 37547 T NOTE (99.4)		912827546	100	05/15/04	05/17/99	000	5.250	5.458	99.109	10,000,000.00	9,910,937.50		
A 37549 T NOTE (99.17)		912827546	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,506,250.00		
A 38273 T NOTE (99.22)		912827546	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50		
A 38274 T NOTE (99.22)		912827546	100	05/15/04	05/10/00	000	5.250	6.793	94.656	10,000,000.00	9,465,625.00		
A 38275 T NOTE (99.22)		912827546	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50		
A 38276 T NOTE (99.22)		912827546	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00	18,934,375.00		
SUBTOTAL (Investment Type) 12		TREASURY NOTES					38.93%	5.528	5.782	99.068	1,128,005,000.00	1,117,491,510.24	
A 38215 FEDERAL NATL MTG ASSN DIS 313588YTG				926	06/29/00	04/05/00	000	6.000	6.086	98.583	25,000,000.00	24,645,833.33	
SUBTOTAL (Investment Type) 41		FNMA DISCOUNT NOTES					.86%	6.000	6.086	98.583	25,000,000.00	24,645,833.33	
A 38213 FEDL HOME LTN MTG CORP DI 313396YTX				925	06/29/00	04/05/00	000	6.000	6.086	98.583	50,000,000.00	49,291,666.67	
A 38214 FEDL HOME LTN MTG CORP DI 313396YTX				927	06/29/00	04/05/00	000	6.000	6.086	98.583	50,000,000.00	49,291,666.67	
A 38216 FEDL HOME LTN MTG CORP DI 313396ZMX				927	07/06/00	04/05/00	000	6.020	6.114	98.462	50,000,000.00	49,230,777.78	
A 38217 FEDL HOME LTN MTG CORP DI 313396ZMX				925	07/06/00	04/05/00	000	6.020	6.114	98.462	50,000,000.00	49,230,777.78	
SUBTOTAL (Investment Type) 44		FMC DISCOUNT NOTES					6.86%	6.010	6.100	98.522	200,000,000.00	197,044,888.90	
A 38039 BK AMER B/A				1	06/19/00	01/04/00	000	5.800	5.960	97.309	7,000,000.00	6,811,661.11	
A 38230 BNY BA				7622	07/06/00	04/11/00	000	6.020	6.108	98.562	14,500,000.00	14,291,473.89	
SUBTOTAL (Investment Type) 51		BANKERS ACCEPTANCE-DOME					.74%	5.949	6.060	98.154	21,500,000.00	21,103,135.00	
A 38218 NEW YORK TIMES CP				65011FE11	100	06/01/00	04/06/00	000	6.040	6.097	99.060	10,000,000.00	9,906,044.44
A 38262 SALOMON SB C/P				7954WFE24	100	06/02/00	04/24/00	000	6.060	6.100	99.344	40,000,000.00	39,737,400.00
A 38228 BERKILL LINCN CP				59018BF66	9530	06/06/00	04/11/00	000	6.050	6.109	99.042	10,000,000.00	9,904,208.33
A 38232 SALOMON CP				7954WOF67	919	06/06/00	04/11/00	000	6.060	6.118	99.057	18,000,000.00	17,830,320.00

INVSFT NO.	DESCRIPTION	CUSIP	FUND NO. (TICKER)	PURCHASE DATE	SAF/ PURP	CURR RATE	TRNG YIELD	BOOK PRICE	FAR VALUE SHARES	BOOK VALUE
A 38248	SALOMON S.B. CP	7954W06F5	100	06/06/00	04/20/00	000	6.050	6.098	99.210	27,778,842.90
A 38249	SALOMON S.B. CP	7954W06F5	6613	06/06/00	04/20/00	000	6.050	6.098	99.210	5,952,607.00
A 38250	SALOMON S.B. CP	7954W06F5	879	06/06/00	04/20/00	000	6.050	6.098	99.210	5,952,607.00
A 38251	SALOMON S.B. CP	7954W06F5	912	06/06/00	04/20/00	000	6.050	6.098	99.210	5,952,607.00
A 38336	MERRILL LYNCH CP	59018J3F4	100	06/07/00	05/31/00	000	6.560	6.568	99.872	29,961,733.33
A 38368	SALOMON SMITH CP	7954W06F3	100	06/08/00	05/01/00	000	6.220	6.261	99.343	49,617,122.22
A 38322	SALOMON BROTHERS	7954W06F3	927	07/03/00	05/24/00	000	6.520	6.568	99.276	9,927,555.56
A 38329	MERRILL LYNCH	59018J3F5	923	07/05/00	05/30/00	000	6.550	6.593	99.347	10,000,000.00
A 38330	MERRILL LYNCH	59018J3F5	927	07/06/00	05/30/00	000	6.550	6.594	99.325	11,000,000.00
A 38269	SALOMON SMITH CP	7954W06C1	100	07/12/00	05/01/00	000	6.330	6.411	98.710	34,556,900.00
A 38323	UNIV OF CALIF	91411SHAL	9530	07/12/00	05/24/00	000	6.540	6.599	99.110	4,955,491.67
A 38278	MERRILL LYNCH CP	59018J3E8	877	07/14/00	05/17/00	000	6.560	6.630	98.943	15,000,000.00
A 38279	MERRILL LYNCH CP	59018J3E1	877	07/17/00	05/17/00	000	6.560	6.634	98.888	17,000,000.00
A 38331	MERRILL LYNCH	59018J3E1	9902	07/17/00	05/17/00	000	6.560	6.635	99.120	10,000,000.00
A 38280	MERRILL LYNCH CP	59018J3F7	917	07/18/00	05/17/00	000	6.560	6.635	98.870	17,796,640.00
A 38324	SALOMON BROTHERS	7954W06J8	100	07/18/00	05/25/00	000	6.600	6.666	99.010	50,000,000.00
A 38353	MERRILL LYNCH CP	59018J3K4	908	07/19/00	05/17/00	000	6.560	6.636	98.852	10,000,000.00
A 38355	SALOMON BROTHERS	7954W06M1	9530	07/21/00	05/25/00	000	6.600	6.670	98.955	15,000,000.00
A 38352	MERRILL LYNCH	59018J3H3	927	08/02/00	05/30/00	000	6.630	6.709	98.821	10,000,000.00
A 38353	MERRILL LYNCH	59018J3H3	919	08/03/00	05/30/00	000	6.630	6.710	98.803	5,000,000.00
A 38334	MERRILL LYNCH	59018J3H4	887	08/04/00	05/30/00	000	6.630	6.712	98.785	5,000,000.00
A 38335	MERRILL LYNCH	59018J3H7	909	08/07/00	05/30/00	000	6.630	6.715	98.729	5,000,000.00
A 38326	UNIV OF CALIF	91411SHAL	906	08/20/00	05/26/00	000	6.560	6.652	98.615	3,384,000.00
A 38327	SALOMON BROTHER	7954W06H0	909	08/29/00	05/26/00	000	6.620	6.738	98.253	5,000,000.00
A 38328	BK AMER	0660F0J38	906	09/12/00	05/26/00	000	6.680	6.818	97.977	7,000,000.00
SUBTOTAL (Investment Type)	81 COMMERCIAL PAPER DISC	15.55% (C)				6.376	6.434	99.104	450,384,000.00	446,349,256.19
A 38225	BK AMER CD	0650S0E8K0	100	06/05/00	04/10/00	000	6.050	6.050	100.000	25,000,000.00
A 38233	BK AMER CD	0650S0E8C8	100	06/05/00	04/11/00	000	6.080	6.080	100.000	27,000,000.00
A 38234	BK AMER CD	0650S0E8C8	876	06/05/00	04/11/00	000	6.080	6.080	100.000	10,000,000.00
A 38232	BK AMER CD	0650S0E8Y2	100	06/06/00	04/04/00	000	6.060	6.060	100.000	20,000,000.00
A 38297	BK AMER C.D.	0650S0E8H8	9801	06/07/00	05/23/00	000	6.520	6.520	100.000	25,000,000.00
A 38241	BK AMER C.D.	0650S0E8K0	100	06/15/00	04/20/00	000	6.100	6.100	100.000	33,600,000.00
A 38242	BK AMER C.D.	0650S0E8K0	100	06/15/00	04/20/00	000	6.100	6.100	100.000	33,600,000.00
A 38243	BK AMER C.D.	0650S0E8K0	1901	06/15/00	04/20/00	000	6.100	6.100	100.000	1,400,000.00
A 38244	BK AMER C.D.	0650S0E8K0	5622	06/15/00	04/20/00	000	6.100	6.100	100.000	3,000,000.00
A 38245	BK AMER C.D.	0650S0E8K0	877	06/15/00	04/20/00	000	6.100	6.100	100.000	3,000,000.00
A 38246	BK AMER C.D.	0650S0E8K0	887	06/15/00	04/20/00	000	6.100	6.100	100.000	3,000,000.00
A 38247	BK AMER C.D.	0650S0E8K0	905	06/15/00	04/20/00	000	6.100	6.100	100.000	4,000,000.00
A 38296	BK AMER C.D.	0650S0E8K6	907	06/15/00	05/23/00	000	6.520	6.520	100.000	2,000,000.00
A 38299	BK AMER C.D.	0650S0E8K6	901	06/15/00	05/23/00	000	6.520	6.520	100.000	3,000,000.00
A 38300	BK AMER C.D.	0650S0E8K6	903	06/15/00	05/23/00	000	6.520	6.520	100.000	11,000,000.00
A 38301	BK AMER C.D.	0650S0E8K6	914	06/15/00	05/23/00	000	6.520	6.520	100.000	2,000,000.00
A 38302	BK AMER C.D.	0650S0E8K6	5622	06/15/00	05/23/00	000	6.520	6.520	100.000	4,000,000.00
A 38303	BK AMER C.D.	0650S0E8K6	855	06/15/00	05/23/00	000	6.520	6.520	100.000	1,000,000.00
SUBTOTAL						6.520	6.520	100.000	4,000,000.00	4,000,000.00

(SIRFT)

CITY/COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 5/31/00
MAJOR SORT KEY IS IC#

PAGE: 5
RUN: 06/02/00 00:01:40

INVSRT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	DATE PURF	COUP RATE	TRDNG YIELD	BOOK PRICE	FAIR VALUE SHARES	BOOK VALUE
A 38235 BK AMER CD	06050ENED6	100	06/19/00	04/11/00	000	6.100	6.100	100.000	18,000,990.00	18,000,000.00
A 38236 BK AMER CD	06050ENED6	909	06/19/00	04/11/00	000	6.100	6.100	100.000	6,000,000.00	6,000,000.00
A 38237 BK AMER CD	06050ENED6	901	06/19/00	04/11/00	000	6.100	6.100	100.000	9,000,000.00	9,000,000.00
A 38238 BK AMER CD	06050ENED6	924	06/19/00	04/11/00	000	6.100	6.100	100.000	7,000,000.00	7,000,000.00
A 38239 BK AMER CD	06050ENED6	906	06/19/00	04/11/00	000	6.100	6.100	100.000	6,000,000.00	6,000,000.00
A 38240 BK AMER CD	06050ENED6	903	06/19/00	04/11/00	000	6.100	6.100	100.000	4,000,000.00	4,000,000.00
A 38144 BK AMER CD	06050ENED4	100	06/20/00	02/25/00	000	6.050	6.050	100.000	40,000,000.00	40,000,000.00
A 38254 BK AMER CD	06050ENED29	857	06/20/00	04/04/00	000	6.060	6.060	100.000	683,860.65	683,860.65
A 38255 BK AMER CD	06050ENED29	858	06/20/00	04/04/00	000	6.060	6.060	100.000	19,736,897.50	19,736,897.50
A 38256 BK AMER CD	06050ENED29	859	06/20/00	04/04/00	000	6.060	6.060	100.000	14,579,241.85	14,579,241.85
A 38267 BK AMER CD	06050ENED4	100	06/21/00	04/28/00	000	6.200	6.200	100.000	25,000,000.00	25,000,000.00
A 38304 BK AMER C.D.	06050ENED4	919	06/21/00	05/23/00	000	6.520	6.520	100.000	10,000,000.00	10,000,000.00
A 38305 BK AMER C.D.	06050ENED4	915	06/21/00	05/23/00	000	6.520	6.520	100.000	6,000,000.00	6,000,000.00
A 38306 BK AMER C.D.	06050ENED4	1	06/21/00	05/23/00	000	6.520	6.520	100.000	1,000,000.00	1,000,000.00
A 38307 BK AMER C.D.	06050ENED4	880	06/21/00	05/23/00	000	6.520	6.520	100.000	2,000,000.00	2,000,000.00
A 38308 BK AMER C.D.	06050ENED4	9902	06/21/00	05/23/00	000	6.520	6.520	100.000	4,000,000.00	4,000,000.00
A 38309 BK AMER C.D.	06050ENED4	906	06/21/00	05/23/00	000	6.520	6.520	100.000	2,000,000.00	2,000,000.00
A 38310 BK AMER C.D.	06050ENED4	9530	06/23/00	05/23/00	000	6.520	6.520	100.000	13,000,000.00	13,000,000.00
A 38311 BK AMER C.D.	06050ENED2	888	06/23/00	05/23/00	000	6.520	6.520	100.000	10,000,000.00	10,000,000.00
A 38312 BK AMER C.D.	06050ENED2	856	06/23/00	05/23/00	000	6.520	6.520	100.000	2,000,000.00	2,000,000.00
A 38313 BK AMER C.D.	06050ENED2	100	06/29/00	05/23/00	000	6.520	6.520	100.000	50,000,000.00	50,000,000.00
A 38314 BK AMER CD	06050ENED7	100	06/30/00	05/23/00	000	6.250	6.250	100.000	50,000,000.00	50,000,000.00
A 38263 BK AMER CD	06050ENED6	100	07/03/00	04/25/00	000	6.250	6.250	100.000	40,000,000.00	40,000,000.00
A 38315 BK AMER C.D.	06050ENED5	916	07/03/00	05/24/00	000	6.630	6.630	100.000	11,000,000.00	11,000,000.00
A 38316 BK AMER C.D.	06050ENED5	924	07/03/00	05/24/00	000	6.630	6.630	100.000	20,000,000.00	20,000,000.00
A 38264 BK AMER CD	06050ENED4	100	07/05/00	04/25/00	000	6.250	6.250	100.000	50,000,000.00	50,000,000.00
A 38145 BK AMER CD	06050ENED21	100	07/07/00	02/25/00	000	6.170	6.170	100.000	35,000,000.00	35,000,000.00
A 38043 BK AMER CD	06050ENED9	892	07/18/00	01/06/00	000	6.500	6.500	100.000	25,000,000.00	25,000,000.00
A 38265 BK AMER CD	06050ENED9	100	07/18/00	04/25/00	000	6.250	6.250	100.000	50,000,000.00	50,000,000.00
A 38270 BK AMER C.D.	06050ENED3	100	07/18/00	05/05/00	000	6.500	6.500	100.000	25,000,000.00	25,000,000.00
A 38285 BK AMER C.D.	06050ENED3	910	07/18/00	05/19/00	000	6.540	6.540	100.000	20,000,000.00	20,000,000.00
A 38286 BK AMER C.D.	06050ENED3	902	07/18/00	05/19/00	000	6.540	6.540	100.000	2,000,000.00	2,000,000.00
A 38287 BK AMER C.D.	06050ENED3	924	07/18/00	05/19/00	000	6.540	6.540	100.000	15,000,000.00	15,000,000.00
A 38288 BK AMER C.D.	06050ENED3	907	07/18/00	05/19/00	000	6.540	6.540	100.000	7,000,000.00	7,000,000.00
A 38289 BK AMER C.D.	06050ENED3	908	07/18/00	05/19/00	000	6.540	6.540	100.000	6,000,000.00	6,000,000.00
A 38294 BK AMER C.D.	06050ENED6	9901	08/01/00	05/19/00	000	6.770	6.770	100.000	5,000,000.00	5,000,000.00
A 38317 BK AMER C.D.	06050ENED1	858	08/01/00	05/24/00	000	6.750	6.750	100.000	50,000,000.00	50,000,000.00
A 38318 BK AMER C.D.	06050ENED8	9530	08/02/00	05/24/00	000	6.750	6.750	100.000	15,000,000.00	15,000,000.00
A 38319 BK AMER C.D.	06050ENED8	923	08/02/00	05/24/00	000	6.750	6.750	100.000	15,000,000.00	15,000,000.00
A 38320 BK AMER C.D.	06050ENED8	860	08/02/00	05/24/00	000	6.750	6.750	100.000	6,000,000.00	6,000,000.00
A 38321 BK AMER C.D.	06050ENED8	100	08/02/00	05/24/00	000	6.750	6.750	100.000	10,000,000.00	10,000,000.00
A 38120 BK AMER CD	06050ENED3	1	08/09/00	02/17/00	000	6.200	6.200	100.000	20,000,000.00	20,000,000.00
A 38047 BK AMER CD	06050ENED3	100	08/15/00	01/07/00	000	6.110	6.110	100.000	4,692,000.00	4,692,000.00
A 38048 BK AMER CD	06050ENED3	467	08/15/00	01/07/00	000	6.110	6.110	100.000	93,000.00	93,000.00
A 38049 BK AMER CD	06050ENED3	471	08/15/00	01/07/00	000	6.110	6.110	100.000	15,000.00	15,000.00
A 38050 BK AMER CD	06050ENED3	473	08/15/00	01/07/00	000	6.110	6.110	100.000	40,000.00	40,000.00
A 38051 BK AMER CD	06050ENED3	910	08/15/00	01/11/00	000	6.120	6.120	100.000	8,000,000.00	8,000,000.00

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* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M. R. DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 05/01/00 TO 05/31/00
 SETTLEMENT DATE BASIS
 40 FUNDS
 RUN: 06/02/00 00:01.33
 PAGE: 1

INVSMT DESCRIPTION/POOL# NO. MEMO	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN YIELD	PAR VALUE ORIGINAL FACE	INTEREST FREQ / (DISC)	BOOK VALUE AMORT / (ACCRET)	(GAIN) / (LOSS) SETTLEMENT
35069 T NOTE (99.215)	19	40	05/31/01 05/08/00	SALE	6,500	-10,000,000.00	-9,965,300.00	-6,184.75
35070 T NOTE (99.215)	19	40	05/31/01 05/08/00	SALE	6,583	-10,000,000.00	-9,965,300.00	-6,184.75
36757 T NOTE (100.2)	19	05/08/00	05/08/00		6,583		34,700.00	-6,184.00
36761 T NOTE (100.2)	19	05/15/01	05/15/00	INTR	5,625		34,700.00	10,255,637.76
36792 T NOTE (99.23)	19	05/15/00	05/15/00	INTR	5,625		10,255,637.76	-6,184.00
36793 T NOTE (99.23)	19	05/15/01	05/15/00	INTR	5,625		10,255,637.76	-6,184.00
36990 T NOTE (99.23)	19	05/31/00	05/31/00	INTR	5,363		843,750.00	843,750.00
36991 T NOTE (99.23)	19	05/31/00	05/31/00	INTR	5,363		843,750.00	843,750.00
37126 T NOTE (99.22)	19	05/31/00	05/31/00	INTR	5,363		843,750.00	843,750.00
37129 T NOTE (98.25)	19	05/15/00	05/15/00	INTR	4,325		687,500.00	687,500.00
37130 T NOTE (98.25)	19	05/15/00	05/15/00	INTR	4,325		687,500.00	687,500.00
37138 T NOTE (99.8)	19	05/15/00	05/15/00	INTR	4,325		687,500.00	687,500.00
37141 T NOTE (99.8)	19	05/15/00	05/15/00	INTR	4,325		687,500.00	687,500.00
37142 T NOTE (99.8)	19	05/15/00	05/15/00	INTR	4,325		687,500.00	687,500.00
37143 T NOTE (98.26)	19	05/15/00	05/15/00	INTR	4,325		687,500.00	687,500.00
37144 T NOTE (98.26)	19	05/15/00	05/15/00	INTR	4,325		687,500.00	687,500.00
37146 T NOTE (98.30)	19	05/15/00	05/15/00	INTR	4,325		687,500.00	687,500.00
37545 T NOTE (99.4)	19	05/15/00	05/15/00	INTR	4,325		687,500.00	687,500.00
37547 T NOTE (99.4)	19	05/15/00	05/15/00	INTR	4,325		687,500.00	687,500.00
37600 T NOTE (99.21)	19	05/15/00	05/15/00	INTR	4,325		687,500.00	687,500.00
37601 T NOTE (99.21)	19	05/15/00	05/15/00	INTR	4,325		687,500.00	687,500.00
37602 T NOTE (99.21)	19	05/15/00	05/15/00	INTR	4,325		687,500.00	687,500.00

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
05/01/00 TO 05/31/00
SETTLEMENT DATE BASIS
40 FUNDS

PAGE: 2
RUN: 06/02/00 00:01:33

INVEST NO.	DESCRIPTION/POOL#	BANK BROK	CASH DATE	MATURITY /ENTRY	TRADE/SETTLE	TYN	CUPON	PAR VALUE	BOOK VALUE	(INTEREST AMORT/ACCRET)	(GAIN)/LOSS SETTLEMENT
37874	FEDL HOME LOAN BK CONS	19	40	05/30/00	05/30/00	MAT	5.550	-20,000,000.00	-19,287,750.00	-712,250.00	20,000,000.00
		19		06/01/00	05/30/00		5.755				
37949	T NOTE (99.17)	19	40	05/15/04	05/15/00	INTR	5.250			-525,000.00	
		19		05/15/00	06/01/00	05/15/00	5.882				525,000.00
37950	T NOTE (94.10)	19	40	11/15/03	05/15/00	INTR	4.250			-531,250.00	
		19		05/15/00	06/01/00	05/15/00	5.870				531,250.00
37951	BK AMER B/A	19	40	05/08/00	05/08/00	MAT	5.600	-15,000,000.00	-14,591,666.67	-408,333.33	
		19		06/01/00	05/08/00		5.757				15,000,000.00
37952	BK AMER B/A	19	40	05/10/00	05/10/00	MAT	5.600	-4,000,000.00	-3,889,866.67	-110,133.33	
		19		06/01/00	05/10/00		5.759				4,000,000.00
37957	FEDL HOME LOAN BK CONS	19	40	05/10/00	05/10/00	MAT	5.510	-17,714,000.00	-17,239,535.43	-474,464.57	
		19		06/01/00	05/10/00		5.662				17,714,000.00
37962	FEDERAL NATL MTG ASSN D	19	45	05/11/00	05/11/00	MAT	5.500	-5,000,000.00	-4,866,319.44	-133,680.56	
		19		06/01/00	05/11/00		5.651				5,000,000.00
37968	BK AMER B/A	19	40	05/12/00	05/12/00	MAT	5.550	-25,000,000.00	-24,321,666.68	-678,333.32	
		19		06/01/00	05/12/00		5.705				25,000,000.00
37975	BNY B/A	19	70	05/10/00	05/10/00	MAT	5.570	-1,500,000.00	-1,459,849.58	-40,150.42	
		19		06/01/00	05/10/00		5.723				1,500,000.00
37976	BK AMER B/A	19	40	05/16/00	05/16/00	MAT	5.560	-3,000,000.00	-2,917,063.33	-82,936.67	
		19		06/01/00	05/16/00		5.718				3,000,000.00
37977	BK AMER B/A	19	40	05/16/00	05/16/00	MAT	5.560	-7,000,000.00	-6,806,481.11	-193,518.89	
		19		06/01/00	05/16/00		5.718				7,000,000.00
37987	BNY B/A	19	70	05/16/00	05/16/00	MAT	5.580	-22,000,000.00	-21,403,250.00	-596,750.00	
		19		06/01/00	05/16/00		5.736				22,000,000.00
37994	T NOTE (99.23)	19	40	11/30/01	05/31/00	INTR	5.875			-734,375.00	
		19		05/31/00	06/01/00	05/31/00	6.031				734,375.00
37995	T NOTE (99.23)	19	40	11/30/01	05/31/00	INTR	5.875			-734,375.00	
		19		05/31/00	06/01/00	05/31/00	6.031				734,375.00
38013	BNY B/A	19	70	05/22/00	05/22/00	MAT	5.640	-15,000,000.00	-14,607,550.00	-392,450.00	
		19		06/01/00	05/22/00		5.792				15,000,000.00
38016	BNY B/A	19	70	05/26/00	05/26/00	MAT	5.640	-10,000,000.00	-9,733,666.67	-266,333.33	
		19		06/01/00	05/26/00		5.794				10,000,000.00
38094	T NOTE (99.25)	19	40	01/31/02	05/09/00	SALE	6.315	-8,000,000.00	-7,980,625.00	-19,375.00	
		19		05/08/00	05/09/00		6.506				8,075,583.79
38095	T NOTE (99.18)	19	40	01/31/02	05/09/00	SALE	6.315	-8,000,000.00	-7,964,375.00	-35,625.00	
		19		05/08/00	05/09/00		6.416				8,075,583.79
38106	BK AMER C/P	19	40	05/17/00	05/17/00	MAT	5.900	-45,000,000.00	-44,240,375.00	-759,625.00	
		19		06/01/00	05/17/00		6.001				45,000,000.00
38113	BK AMER C/P	19	40	05/09/00	05/09/00	MAT	5.880	-15,000,000.00	-14,779,500.00	-220,500.00	
		19		06/01/00	05/09/00		5.968				15,000,000.00
38141	FEDERAL NATL MTG ASSN D	19	87	05/25/00	05/25/00	MAT	5.825	-2,000,000.00	-1,970,875.00	-29,125.00	
		19		06/01/00	05/25/00		5.911				2,000,000.00
38162	MORGAN STAN C/P	19	74	05/05/00	05/05/00	MAT	5.950	-20,000,000.00	-19,814,888.89	-185,111.11	
		19		06/01/00	05/05/00		6.006				20,000,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M. R. DANIEL DAILY 4 15-5 5 4-4 4 8 7
 DETAIL TRANSACTION REPORT - FIXED INCOME
 05/01/00 TO 05/31/00
 SETTLEMENT DATE BASIS
 40 FUNDS

PAGE: 3
 RUN: 06/02/00 00:01:33

INVEST DESCRIPTION/POOL# NO. MEMO	BANK BROK MATURITY TRADE/ CASH DATE /ENTRY	TYE	SETTLE	TXN COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38163 MORGAN STAN C/P	19	74	05/12/00 05/12/00 MAT	5.950	-7,000,000.00	-6,927,112.50	-72,887.50	7,000,000.00
38165 BK AMER C.D.	19	40	06/01/00 05/12/00	6.013	-8,000,000.00	-8,000,000.00	-75,164.44	8,075,164.44
38166 BK AMER C.D.	19	40	06/01/00 05/17/00	6.040	-12,000,000.00	-12,000,000.00	-112,746.67	12,112,746.67
38167 BK AMER C.D.	19	40	05/17/00 05/17/00 MAT	6.040	-4,000,000.00	-4,000,000.00	-37,582.22	4,037,582.22
38168 BK AMER C.D.	19	40	06/01/00 05/17/00	6.040	-6,000,000.00	-6,000,000.00	-56,373.33	6,056,373.33
38169 BK AMER C.D.	19	40	05/17/00 05/17/00 MAT	6.040	-10,000,000.00	-10,000,000.00	-93,955.56	10,093,955.56
38170 BK AMER C.D.	19	40	06/01/00 05/17/00	6.040	-3,000,000.00	-3,000,000.00	-31,206.67	3,031,206.67
38171 BK AMER C.D.	19	40	05/23/00 05/23/00 MAT	6.040	-11,000,000.00	-11,000,000.00	-114,424.44	11,114,424.44
38172 BK AMER C.D.	19	40	05/23/00 05/23/00 MAT	6.040	-10,000,000.00	-10,000,000.00	-104,022.22	10,104,022.22
38173 BK AMER C.D.	19	40	06/01/00 05/23/00	6.040	-8,000,000.00	-8,000,000.00	-83,217.78	8,083,217.78
38174 BK AMER C.D.	19	40	05/23/00 05/23/00 MAT	6.040	-4,000,000.00	-4,000,000.00	-41,608.89	4,041,608.89
38175 BK AMER C.D.	19	40	06/01/00 05/23/00	6.040	-4,000,000.00	-4,000,000.00	-41,608.89	4,041,608.89
38176 BK AMER C.D.	19	40	05/23/00 05/23/00 MAT	6.040	-25,000,000.00	-25,000,000.00	-224,500.00	25,224,500.00
38177 BK AMER C.D.	19	40	06/01/00 05/19/00	6.030	-25,000,000.00	-25,000,000.00	-251,250.00	25,251,250.00
38180 BK AMER C.D.	19	40	05/30/00 05/30/00 MAT	6.030	-10,000,000.00	-10,000,000.00	-112,225.00	10,112,225.00
38181 BK AMER C.D.	19	40	06/01/00 05/30/00	6.030	-15,000,000.00	-15,000,000.00	-168,337.50	15,168,337.50
38186 QUINCY C/P	19	87	05/01/00 05/01/00 MAT	6.070	-9,000,000.00	-8,951,440.00	-48,560.00	9,000,000.00
38187 MORGAN STAN C/P	19	74	05/01/00 05/01/00 MAT	6.050	-50,000,000.00	-49,731,111.11	-268,888.89	50,000,000.00
38200 BK AMER CD	19	40	05/09/00 05/09/00 MAT	6.020	-2,000,000.00	-2,000,000.00	-12,040.00	2,012,040.00
38201 BK AMER CD	19	40	05/09/00 05/09/00 MAT	6.020	-5,000,000.00	-5,000,000.00	-30,100.00	5,030,100.00
38202 BK AMER CD	19	40	05/09/00 05/09/00 MAT	6.020	-6,000,000.00	-6,000,000.00	-36,120.00	6,036,120.00
38203 BK AMER CD	19	40	05/09/00 05/09/00 MAT	6.020	-7,000,000.00	-7,000,000.00	-42,140.00	7,042,140.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M.R. DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 05/01/00 TO 05/31/00
 SETTLEMENT DATE BASIS
 40 FUNDS

PAGE: 4
 RUN: 06/02/00 00:01:33

INVSMT NO.	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY ENTRY	TRADE/ SETTLE	TYN TYPE	CUPON YIELD	PRR ORIGINAL	VALUE FACE	BOOK PREM /	VALUE (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38204	BK AMER CD	19	40	05/17/00	05/17/00	MAT	6.020	-6,000,000.00	-6,000,000.00			-44,146.67	6,044,146.67
				06/01/00	05/17/00		6.020						
38205	BK AMER CD	19	40	05/17/00	05/17/00	MAT	6.020	-16,000,000.00	-16,000,000.00			-117,724.44	16,117,724.44
				06/01/00	05/17/00		6.020						
38206	BK AMER CD	19	40	05/17/00	05/17/00	MAT	6.020	-1,000,000.00	-1,000,000.00			-7,357.78	1,007,357.78
				06/01/00	05/17/00		6.020						
38207	BK AMER CD	19	40	05/17/00	05/17/00	MAT	6.020	-5,000,000.00	-5,000,000.00			-36,788.89	5,036,788.89
				06/01/00	05/17/00		6.020						
38208	BK AMER CD	19	40	05/17/00	05/17/00	MAT	6.020	-2,000,000.00	-2,000,000.00			-14,715.56	2,014,715.56
				06/01/00	05/17/00		6.020						
38209	BK AMER CD	19	40	03/23/00	03/23/00	MAT	6.020	-3,000,000.00	-3,000,000.00			-25,083.33	3,025,083.33
				06/01/00	03/23/00		6.020						
38210	BK AMER CD	19	40	05/23/00	05/23/00	MAT	6.020	-27,000,000.00	-27,000,000.00			-225,750.00	27,225,750.00
				06/01/00	05/23/00		6.020						
38220	UNIV CALIF CP	19	40	05/24/00	05/24/00	MAT	6.030	-10,000,000.00	-9,919,600.00			-80,400.00	10,000,000.00
				06/01/00	05/24/00		6.030						
38221	TRIDENT CAP C/P	19	87	05/08/00	05/08/00	MAT	6.030	-16,000,000.00	-15,916,920.00			-83,080.00	16,000,000.00
				06/01/00	05/08/00		6.061						
38222	MERRILL LYNCH C/P	19	45	05/24/00	05/24/00	MAT	6.000	-50,000,000.00	-49,608,333.33			-391,666.67	50,000,000.00
				06/01/00	05/24/00		6.047						
38224	BK AMER CD	19	40	05/23/00	05/23/00	MAT	6.000	-50,000,000.00	-50,000,000.00			-358,333.33	50,358,333.33
				06/01/00	05/23/00		6.000						
38226	MERRILL LYNCH CP	19	45	05/24/00	05/24/00	MAT	6.030	-20,000,000.00	-19,852,600.00			-147,400.00	20,000,000.00
				06/01/00	05/24/00		6.075						
38227	MERRILL LYNCH CP	19	45	05/23/00	05/23/00	MAT	6.030	-15,000,000.00	-14,891,962.50			-108,037.50	15,000,000.00
				06/01/00	05/23/00		6.074						
38229	MERRILL LYNCH CP	19	45	05/24/00	05/24/00	MAT	6.030	-17,000,000.00	-16,874,710.00			-125,290.00	17,000,000.00
				06/01/00	05/24/00		6.075						
38231	SALOMON CP	19	89	03/24/00	03/24/00	MAT	6.030	-50,000,000.00	-49,639,875.00			-360,125.00	50,000,000.00
				06/01/00	03/24/00		6.074						
38252	SALOMON S.B. CP	19	89	05/23/00	05/23/00	MAT	6.030	-20,000,000.00	-19,889,450.00			-110,550.00	20,000,000.00
				06/01/00	05/23/00		6.064						
38253	SALOMON S.B. CP	19	89	05/23/00	05/23/00	MAT	6.030	-30,000,000.00	-29,834,175.00			-165,825.00	30,000,000.00
				06/01/00	05/23/00		6.064						
38257	MORGAN STAN CP	19	74	05/23/00	05/23/00	MAT	6.000	-3,807,500.00	-3,778,227.08			-29,272.92	3,807,500.00
				06/01/00	05/23/00		6.000						
38258	MORGAN STAN CP	19	74	05/23/00	05/23/00	MAT	6.000	-1,912,500.00	-1,898,173.85			-14,326.15	1,912,500.00
				06/01/00	05/23/00		6.000						
38259	MORGAN STAN CP	19	74	05/23/00	05/23/00	MAT	6.000	-6,017,500.00	-5,969,915.45			-47,584.55	6,017,500.00
				06/01/00	05/23/00		6.000						
38260	MORGAN STAN CP	19	74	05/23/00	05/23/00	MAT	6.000	-13,262,500.00	-13,157,850.29			-104,649.71	13,262,500.00
				06/01/00	05/23/00		6.092						
38261	SALOMON SB C/P	19	84	05/25/00	05/25/00	MAT	6.040	-38,000,000.00	-37,802,357.78			-197,642.22	38,000,000.00
				06/01/00	05/25/00		6.072						

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M. R. DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 05/01/00 TO 05/31/00
 SETTLEMENT DATE BASIS
 40 FUNDS

PAGE: 5
 RUN: 06/02/00 00:01:33

INVSMT NO.	DESCRIPTION/FOOL# MEMO	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TYN COMPN YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT		
38266	BK AMER CD	19	40	05/25/00	05/25/00	MAT	6.050	-31,000,000.00	-31,000,000.00	-156,291.67	31,156,291.67
				06/01/00	05/25/00		6.050				
38268	SALOMON SMITH CP	19	89	06/08/00	05/01/00	PURC	6.220	50,000,000.00	49,671,722.22	-49,671,722.22	
				05/01/00	05/01/00		6.261		-328,277.78		
38269	SALOMON SMITH CP	19	89	07/12/00	05/01/00	PURC	6.330	35,000,000.00	34,556,900.00	-34,556,900.00	
				05/01/00	05/01/00		6.411		-443,100.00		
38270	BK AMER C.D.	19	40	07/18/00	05/05/00	PURC	6.500	25,000,000.00	25,000,000.00		
				05/05/00	05/05/00		6.500				
38271	BNY INT (96037.92)	19	99	07/30/00	05/02/00	PURC	5.550	25,000,000.00	25,000,000.00		
				05/08/00	05/02/00		5.550				
				05/08/00	05/02/00	SALE	5.550		-25,000,000.00		
				05/08/00	05/02/00		5.550				
38273	T NOTE (99.22)	19	45	05/15/04	05/09/00	PURC	5.250	10,000,000.00	9,722,475.96	-9,722,475.96	
				05/09/00	05/10/00		6.788		-277,524.04		
				05/15/00	05/15/00	INTR	5.250		-255,288.46		
				06/01/00	05/15/00		6.788		-7,211.54		
38274	T NOTE (99.22)	19	87	05/15/04	05/09/00	PURC	5.250	10,000,000.00	9,720,913.46	-9,720,913.46	
				05/09/00	05/10/00		6.793		-279,086.34		
				05/15/00	05/15/00	INTR	5.250		-255,288.46		
				06/01/00	05/15/00		6.793		-7,211.54		
38275	T NOTE (99.22)	19	89	05/15/04	05/09/00	PURC	5.250	10,000,000.00	9,722,475.96	-9,722,475.96	
				05/09/00	05/10/00		6.788		-277,524.04		
				05/15/00	05/15/00	INTR	5.250		-255,288.46		
				06/01/00	05/15/00		6.788		-7,211.54		
38276	T NOTE (99.22)	19	40	05/15/04	05/09/00	PURC	5.250	20,000,000.00	19,444,951.92	-19,444,951.92	
				05/10/00	05/10/00		6.788		-555,048.08		
				05/15/00	05/15/00	INTR	5.250		-510,576.92		
				06/01/00	05/15/00		6.788		-14,423.08		
38277	BK AMER C.D.	19	40	11/07/00	05/17/00	PURC	7.000	49,000,000.00	49,000,000.00		
				05/17/00	05/17/00		7.000				
38278	MERRILL LYNCH CP	19	45	07/14/00	05/17/00	PURC	6.560	15,000,000.00	14,941,466.67	-14,941,466.67	
				05/17/00	05/17/00		6.630		-158,533.33		
38279	MERRILL LYNCH CP	19	45	07/17/00	05/17/00	PURC	6.560	17,000,000.00	16,811,035.56	-16,811,035.56	
				05/17/00	05/17/00		6.634		-189,964.44		
38280	MERRILL LYNCH CP	19	45	07/18/00	05/17/00	PURC	6.560	18,000,000.00	17,796,640.00	-17,796,640.00	
				05/17/00	05/17/00		6.635		-203,360.00		
38281	MERRILL LYNCH CP	19	45	07/19/00	05/17/00	PURC	6.560	10,000,000.00	9,885,200.00	-9,885,200.00	
				05/17/00	05/17/00		6.636		-114,800.00		
38283	BK AMER CD	19	40	11/07/00	05/17/00	PURC	7.000	1,000,000.00	1,000,000.00		
				05/17/00	05/17/00		7.000				
38284	BK AMER C.D.	19	40	08/01/00	05/19/00	PURC	6.770	5,000,000.00	5,000,000.00		
				05/19/00	05/19/00		6.770				
38285	BK AMER C.D.	19	40	07/18/00	05/19/00	PURC	6.640	20,000,000.00	20,000,000.00		
				05/19/00	05/19/00		6.640				
				05/19/00	05/19/00		6.640		-20,000,000.00		

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
05/01/00 TO 05/31/00
SETTLEMENT DATE BASIS
40 FUNDS

PAGE: 6
RUN: 06/02/00 00:01:33

INVSMT DESCRIPTION/POOL# NO. MEMO	BANK BROK MATURITY TEASE/ CASH DATE /ENTRY	SETTLE	TXN COUPON TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PRFM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38286 BK AMER C.D.	19	40 07/18/00 05/19/00	PURC 6.640	2,000,000.00	2,000,000.00		-2,000,000.00
		05/19/00 05/19/00	6.640				
38287 BK AMER C.D.	19	40 07/18/00 05/19/00	PURC 6.640	15,000,000.00	15,000,000.00		-15,000,000.00
		05/19/00 05/19/00	6.640				
38288 BK AMER C.D.	19	40 07/18/00 05/19/00	PURC 6.640	7,000,000.00	7,000,000.00		-7,000,000.00
		05/19/00 05/19/00	6.640				
38289 BK AMER C.D.	19	40 07/18/00 05/19/00	PURC 6.640	6,000,000.00	6,000,000.00		-6,000,000.00
		05/19/00 05/19/00	6.640				
38290 BK AMER C.D.	19	40 08/15/00 05/19/00	PURC 6.770	7,000,000.00	7,000,000.00		-7,000,000.00
		05/19/00 05/19/00	6.770				
38291 BK AMER C.D.	19	40 08/15/00 05/19/00	PURC 6.770	6,000,000.00	6,000,000.00		-6,000,000.00
		05/19/00 05/19/00	6.770				
38292 BK AMER C.D.	19	40 08/15/00 05/19/00	PURC 6.770	18,000,000.00	18,000,000.00		-18,000,000.00
		05/19/00 05/19/00	6.770				
38293 BK AMER C.D.	19	40 08/15/00 05/19/00	PURC 6.770	3,000,000.00	3,000,000.00		-3,000,000.00
		05/19/00 05/19/00	6.770				
38294 BK AMER C.D.	19	40 08/15/00 05/19/00	PURC 6.770	7,000,000.00	7,000,000.00		-7,000,000.00
		05/19/00 05/19/00	6.770				
38295 BK AMER C.D.	19	40 08/15/00 05/19/00	PURC 6.770	4,000,000.00	4,000,000.00		-4,000,000.00
		05/19/00 05/19/00	6.770				
38296 BK AMER C.D.	19	40 08/15/00 05/19/00	PURC 6.770	5,000,000.00	5,000,000.00		-5,000,000.00
		05/19/00 05/19/00	6.770				
38297 BK AMER C.D.	19	40 06/07/00 05/23/00	PURC 6.520	25,000,000.00	25,000,000.00		-25,000,000.00
		05/23/00 05/23/00	6.520				
38298 BK AMER C.D.	19	40 06/15/00 05/23/00	PURC 6.520	3,000,000.00	3,000,000.00		-3,000,000.00
		05/23/00 05/23/00	6.520				
38299 BK AMER C.D.	19	40 06/15/00 05/23/00	PURC 6.520	11,000,000.00	11,000,000.00		-11,000,000.00
		05/23/00 05/23/00	6.520				
38300 BK AMER C.D.	19	40 06/15/00 05/23/00	PURC 6.520	2,000,000.00	2,000,000.00		-2,000,000.00
		05/23/00 05/23/00	6.520				
38301 BK AMER C.D.	19	40 06/15/00 05/23/00	PURC 6.520	4,000,000.00	4,000,000.00		-4,000,000.00
		05/23/00 05/23/00	6.520				
38302 BK AMER C.D.	19	40 06/15/00 05/23/00	PURC 6.520	1,000,000.00	1,000,000.00		-1,000,000.00
		05/23/00 05/23/00	6.520				
38303 BK AMER C.D.	19	40 06/15/00 05/23/00	PURC 6.520*	4,000,000.00	4,000,000.00		-4,000,000.00
		05/23/00 05/23/00	6.520				
38304 BK AMER C.D.	19	40 06/21/00 05/23/00	PURC 6.520	10,000,000.00	10,000,000.00		-10,000,000.00
		05/23/00 05/23/00	6.520				
38305 BK AMER C.D.	19	40 06/21/00 05/23/00	PURC 6.520	6,000,000.00	6,000,000.00		-6,000,000.00
		05/23/00 05/23/00	6.520				
38306 BK AMER C.D.	19	40 06/21/00 05/23/00	PURC 6.520	1,000,000.00	1,000,000.00		-1,000,000.00
		05/23/00 05/23/00	6.520				
38307 BK AMER C.D.	19	40 06/21/00 05/23/00	PURC 6.520	2,000,000.00	2,000,000.00		-2,000,000.00
		05/23/00 05/23/00	6.520				

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. DANIEL DALY
15-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
05/01/00 TO 05/31/00
SETTLEMENT DATE BASIS
40 FUNDS

PAGE: 7
RUN: 06/02/00 00:01:33

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK MATURITY	TRADE/ SETTLE	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
NO.	MEMO	CASH DATE / ENTRY		YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38308	BK AMER C.D.	19	40 06/21/00 05/23/00	PURC	6.520	4,000,000.00	4,000,000.00	-4,000,000.00
			05/23/00 05/23/00		6.520			
38309	BK AMER C.D.	19	40 06/21/00 05/23/00	PURC	6.520	2,000,000.00	2,000,000.00	-2,000,000.00
			05/23/00 05/23/00		6.520			
38310	BK AMER C.D.	19	40 06/23/00 05/23/00	PURC	6.520	13,000,000.00	13,000,000.00	-13,000,000.00
			05/23/00 05/23/00		6.520			
38311	BK AMER C.D.	19	40 06/23/00 05/23/00	PURC	6.520	10,000,000.00	10,000,000.00	-10,000,000.00
			05/23/00 05/23/00		6.520			
38312	BK AMER C.D.	19	40 06/23/00 05/23/00	PURC	6.520	2,000,000.00	2,000,000.00	-2,000,000.00
			05/23/00 05/23/00		6.520			
38313	BK AMER C.D.	19	40 06/29/00 05/23/00	PURC	6.520	50,000,000.00	50,000,000.00	-50,000,000.00
			05/23/00 05/23/00		6.520			
38314	BK AMER C.D.	19	40 06/30/00 05/23/00	PURC	6.520	50,000,000.00	50,000,000.00	-50,000,000.00
			05/23/00 05/23/00		6.520			
38315	BK AMER C.D.	19	40 07/03/00 05/24/00	PURC	6.630	11,000,000.00	11,000,000.00	-11,000,000.00
			05/23/00 05/24/00		6.630			
38316	BK AMER C.D.	19	40 08/01/00 05/24/00	PURC	6.630	20,000,000.00	20,000,000.00	-20,000,000.00
			05/23/00 05/24/00		6.630			
38317	BK AMER C.D.	19	40 08/02/00 05/24/00	PURC	6.750	50,000,000.00	50,000,000.00	-50,000,000.00
			05/23/00 05/24/00		6.750			
38318	BK AMER C.D.	19	40 08/02/00 05/24/00	PURC	6.750	15,000,000.00	15,000,000.00	-15,000,000.00
			05/23/00 05/24/00		6.750			
38319	BK AMER C.D.	19	40 08/02/00 05/24/00	PURC	6.750	15,000,000.00	15,000,000.00	-15,000,000.00
			05/23/00 05/24/00		6.750			
38320	BK AMER C.D.	19	40 08/02/00 05/24/00	PURC	6.750	6,000,000.00	6,000,000.00	-6,000,000.00
			05/23/00 05/24/00		6.750			
38321	BK AMER C.D.	19	40 08/02/00 05/24/00	PURC	6.750	10,000,000.00	10,000,000.00	-10,000,000.00
			05/23/00 05/24/00		6.750			
38322	SALOMON BROTHERS	19	89 07/03/00 05/24/00	PURC	6.520	10,000,000.00	9,927,555.56	-9,927,555.56
			05/24/00 05/24/00		6.520			
38323	UNIV OF CALIF	19	40 07/12/00 05/24/00	PURC	6.540	5,000,000.00	4,952,491.67	-4,952,491.67
			05/24/00 05/24/00		6.540			
38324	SALOMON BROTHERS	19	89 07/18/00 05/25/00	PURC	6.600	50,000,000.00	49,505,000.00	-49,505,000.00
			05/24/00 05/25/00		6.600			
38325	SALOMON BROTHERS	19	89 07/21/00 05/25/00	PURC	6.600	15,000,000.00	14,843,250.00	-14,843,250.00
			05/24/00 05/25/00		6.600			
38326	UNIV OF CALIF	19	40 08/10/00 05/26/00	PURC	6.560	3,384,000.00	3,337,135.36	-3,337,135.36
			05/26/00 05/26/00		6.560			
38327	SALOMON BROTHERS	19	89 08/29/00 05/26/00	PURC	6.620	5,000,000.00	4,912,652.78	-4,912,652.78
			05/26/00 05/26/00		6.620			
38328	BK AMER	19	40 09/12/00 05/26/00	PURC	6.680	7,000,000.00	6,858,421.11	-6,858,421.11
			05/26/00 05/26/00		6.680			
38329	MERRILL LYNCH	19	45 07/05/00 05/30/00	PURC	6.550	10,000,000.00	9,934,500.00	-9,934,500.00
			05/30/00 05/30/00		6.550			

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DALY 4 15-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
05/01/00 TO 05/31/00
SETTLEMENT DATE BASIS
40 FUNDS

PAGE: 8
RUN: 06/02/00 00:01:33

INVSMT DESCRIPTION/FOOL#	NO. MEMO	BANK BROK MATURITY	TRADE/	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
		CASH DATE /ENTRY	SETTLE	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38330 MERRILL LYNCH	19	45 07/06/00 05/30/00	PURC	6.550	11,000,000.00	10,925,948.61		-10,925,948.61
38331 MERRILL LYNCH	19	45 07/17/00 05/30/00	PURC	6.594	10,000,000.00	9,912,000.00		-9,912,000.00
38332 MERRILL LYNCH	19	45 08/02/00 05/30/00	PURC	6.659	10,000,000.00	9,882,133.33		-9,882,133.33
38333 MERRILL LYNCH	19	45 08/03/00 05/30/00	PURC	6.630	5,000,000.00	4,940,145.83		-4,940,145.83
38334 MERRILL LYNCH	19	45 08/04/00 05/30/00	PURC	6.710	5,000,000.00	4,939,225.00		-4,939,225.00
38335 MERRILL LYNCH	19	45 08/07/00 05/30/00	PURC	6.630	5,000,000.00	4,936,462.50		-4,936,462.50
38336 MERRILL LYNCH	19	45 06/07/00 05/31/00	PURC	6.568	30,000,000.00	29,961,733.33		-29,961,733.33

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
M R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
05/01/00 TO 05/31/00
REPORT GRAND TOTALS
ASSETS

RUN: 06/02/00 00:01:33
PAGE: 9

TYPE/ WEIGHTED TXN#	YIELD	FAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (67)	6.598	908,384,000.00		903,945,436.83	-4,438,563.17				-903,945,436.83
SALE (5)	6.154	-61,000,000.00		-60,875,600.00	124,400.00		-845,722.79	-108,406.67	61,758,480.26
INTR (28)	5.483			-1,276,442.30			-9,603,557.70	71,249.20	
MAT (61)	5.992	-900214000.00		-892574118.36			-10304696.92		895,238,933.64





Investment Report

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

July 7, 2000

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past twelve months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 157,784,631	Earned Interest Yield
Total Net Earnings	\$ 153,210,278	Pooled Funds 5.837%
Average Age of Portfolio	328 Days	All Funds 5.763%

Total cost of the securities on hand on June 30, 2000 was \$2,799,879,892 with a market value of \$2,793,141,428 plus fixed assets accrued earnings of \$14,565,786.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of June 30, 2000. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of June 2000, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on June 30, 2000.
4. General journal detailing purchases, sales, and interest activities during the month of June 2000.

Very truly yours,


Susan Leal
Treasurer

DOCUMENTS DEPT.

JUL 10 2000

SAN FRANCISCO
PUBLIC LIBRARY

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)
Ed Harrington, Controller (w/Enc.)
Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds
Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., E. Navas
Transportation Authority - C. Clark
San Francisco Public Library - 2 copies

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
6/01/00 THROUGH 6/30/00

PAGE: 1
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ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	9,716,974.14	.00	.00	N/A	9,716,974.14
TOTAL NET EARNINGS THIS PERIOD:	14,135,428.74	.00	.00	N/A	14,135,428.74
AVERAGE DAILY PORTFOLIO BALANCE:	2,749,677,380.85	.00	.00	N/A	2,749,677,380.85
EARNED INCOME YIELD THIS PERIOD:	6.255	.000	.000	N/A	6.255
END OF PERIOD PORTFOLIO BALANCE:	2,799,879,891.95	.00	.00	N/A	2,799,879,891.95
CURRENT AMORTIZED BOOK VALUE:	2,803,493,300.77	.00	.00	N/A	2,803,493,300.77
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	6.301	.000	.000	N/A	6.301
WEIGHTED AVERAGE DAYS TO MATURITY:	328	0	0	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	328	0	0	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					6.255

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JUL 10 2000

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SUMMARY DESCRIPTION

		CUPN	TRDNG	BOOK	PAR VALUE	BOOK VALUE
		RATE	YIELD	PRICE	SHARES	
(Investment Type) 12	TREASURY NOTES	41.58% (C)	5.595	5.855	99.076	1,175,005,000.00 1,164,147,467.76
(Investment Type) 41	FNMA DISCOUNT NOTES	.77% (C)	6.482	6.612	98.035	22,000,000.00 21,567,758.33
(Investment Type) 43	FEDERAL HOME LOAN DISC NOTES	4.58% (C)	6.457	6.548	98.612	130,000,000.00 128,195,407.22
(Investment Type) 44	FMC DISCOUNT NOTES	4.04% (C)	6.080	6.176	98.451	115,000,000.00 113,218,555.56
(Investment Type) 51	BANKERS ACCEPTANCE-DOMESTIC	1.02% (C)	6.294	6.411	98.190	29,000,000.00 28,475,204.58
(Investment Type) 81	COMMERCIAL PAPER DISC	23.89% (C)	6.561	6.610	99.256	673,891,000.00 668,875,498.50
(Investment Type) 91	NEGOTIABLE C.D.'S	24.12% (C)	6.503	6.503	100.000	675,400,000.00 675,400,000.00
REPORT TOTALS			6.118	6.248	99.276	2,820,296,000.00 2,799,879,891.95
ASSETS						FIXED

INVESTMENTS OUTSTANDING AS OF 06/30/00
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN YTM	RATE TR	PAH/SHARES	BOOK	MARKET PRICE	VALUE	CURR ACCT	INT	UNREALIZED GAIN/LOSS
FRAID SOURCE UNREALIZED LOSS															
A 35709 T	NOTE	04/24/97	04/30/01	912827K64	19	100	6.2500	7,000,000.00	6,990,000.00	13	99.8125000000	73,709.24			96,796.87
A 36757 T	NOTE (100.2)	05/15/98	05/15/01	912827AE9	19	100	5.6250	30,000,000.00	29,784,375.00	10	99.8125000000	215,523.10			-225,000.00
A 36761 T	NOTE (100.2)	05/15/98	05/15/01	912827AE9	19	100	5.6250	30,000,000.00	29,784,375.00	10	99.8125000000	215,523.10			-225,000.00
A 37600 T	NOTE (99.2)	06/01/99	06/31/01	9128275H1	19	100	5.4338	8,000,000.00	7,912,500.00	10	98.9062500000	35,573.77			-60,000.00
A 37601 T	NOTE (99.2)	06/01/99	06/31/01	9128275H1	19	100	5.4338	8,000,000.00	7,912,500.00	10	98.9062500000	35,573.77			-60,000.00
A 37602 T	NOTE (99.2)	06/01/99	06/31/01	9128275H1	19	100	5.4338	8,000,000.00	7,912,500.00	10	98.9062500000	35,573.77			-60,000.00
A 35192 T	NOTE (97.8)	08/15/96	08/15/01	912827B92	19	100	8.5648	6,806,890.63	6,806,890.63	101	100.0000000000	108,627.72			58,593.75
A 35213 T	NOTE (98.2)	09/03/96	08/31/01	912827J39	19	100	6.5000	5,000,000.00	5,000,000.00	100	100.0000000000	108,627.72			58,593.75
A 35214 T	NOTE (98.2)	09/03/96	08/31/01	912827J39	19	100	6.5000	5,000,000.00	5,000,000.00	100	100.0000000000	108,627.72			58,593.75
A 35215 T	NOTE (98.2)	09/03/96	08/31/01	912827J39	19	100	6.5000	5,000,000.00	5,000,000.00	100	100.0000000000	108,627.72			58,593.75
A 35254 T	NOTE (97.1)	09/03/96	08/31/01	912827J39	19	100	6.5000	5,000,000.00	5,000,000.00	100	100.0000000000	108,627.72			58,593.75
A 37786 T	NOTE (99.2)	08/31/99	08/31/01	9128275P3	19	100	5.5000	4,865,176.64	4,865,176.64	100	100.0000000000	91,915.76			-48,828.13
A 37787 T	NOTE (99.2)	08/31/99	08/31/01	9128275P3	19	100	5.5000	4,865,176.64	4,865,176.64	100	100.0000000000	91,915.76			-48,828.13
A 37788 T	NOTE (99.2)	08/31/99	08/31/01	9128275P3	19	100	5.5000	4,865,176.64	4,865,176.64	100	100.0000000000	91,915.76			-48,828.13
A 37789 T	NOTE (99.2)	08/31/99	08/31/01	9128275P3	19	100	5.5000	4,865,176.64	4,865,176.64	100	100.0000000000	91,915.76			-48,828.13
A 37790 T	NOTE (99.2)	08/31/99	08/31/01	9128275P3	19	100	5.5000	4,865,176.64	4,865,176.64	100	100.0000000000	91,915.76			-48,828.13
A 37791 T	NOTE (99.2)	08/31/99	08/31/01	9128275P3	19	100	5.5000	4,865,176.64	4,865,176.64	100	100.0000000000	91,915.76			-48,828.13
A 37792 T	NOTE (99.2)	08/31/99	08/31/01	9128275P3	19	100	5.5000	4,865,176.64	4,865,176.64	100	100.0000000000	91,915.76			-48,828.13
A 37793 T	NOTE (99.2)	08/31/99	08/31/01	9128275P3	19	100	5.5000	4,865,176.64	4,865,176.64	100	100.0000000000	91,915.76			-48,828.13
A 37794 T	NOTE (99.2)	08/31/99	08/31/01	9128275P3	19	100	5.5000	4,865,176.64	4,865,176.64	100	100.0000000000	91,915.76			-48,828.13
A 37795 T	NOTE (99.2)	08/31/99	08/31/01	9128275P3	19	100	5.5000	4,865,176.64	4,865,176.64	100	100.0000000000	91,915.76			-48,828.13
A 37994 T	NOTE (99.2)	11/30/99	11/30/01	912827J2C5	19	100	6.0360	24,927,734.38	24,927,734.38	101	100.0000000000	124,402.32			-146,484.38
A 37995 T	NOTE (99.2)	11/30/99	11/30/01	912827J2C5	19	100	6.0360	24,927,734.38	24,927,734.38	101	100.0000000000	124,402.32			-146,484.38
A 35462 T	NOTE	12/31/96	12/31/01	912827J2E1	40	100	6.1850	9,976,562.50	9,976,562.50	99	99.8125000000	1,664.40			-32,812.50

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK NAME	PUNO CEN RATE	HOK SAFE	YTM	YR	PAR/SKARS	BOOK	MARKET VALUE	MARKET PRICE	CURR ACCT	INT UNREALIZED LOSS
A 35520 T	NOTE (99.2)	01/31/97	01/31/02	9128272G6	19	100	6.2500	10,000,000.00	9,962,500.00	260,989.01	155,237.50	50.00			
A 35521 T	NOTE(98.10)	01/31/97	01/31/02	9128272G6	89	000	6.7100	9,807,282.50	99,625,000,000	SUNGRAD					
A 35522 T	NOTE(99.11)	01/31/97	01/31/02	9128272G6	19	1	6.2500	20,000,000.00	19,925,000.00	521,978.02	263,631.25				
A 35523 T	NOTE(99.11)	01/31/97	01/31/02	9128272G6	89	000	6.6536	19,661,568.75	99,625,000,000	SUNGRAD					
A 35524 T	NOTE(99.25)	01/31/97	01/31/02	9128272G6	19	100	6.2500	4,000,000.00	3,985,000.00	104,335.60	11,875.00				
A 35525 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	74	000	6.4092	3,973,125.00	99,625,000,000	SUNGRAD					
A 35526 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	19	1	6.2500	6,000,000.00	5,977,500.00	156,593.41	17,812.50				
A 35527 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	74	000	6.4092	5,959,687.50	99,625,000,000	SUNGRAD					
A 35528 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500	5,000,000.00	4,981,250.00	130,494.51	17,812.50				
A 35529 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	87	000	6.3051	4,988,350.00	99,625,000,000	SUNGRAD					
A 35530 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500	10,000,000.00	9,962,500.00	260,989.01	13,281.30				
A 35531 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	74	000	6.3702	9,949,218.70	99,625,000,000	SUNGRAD					
A 35532 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500	10,000,000.00	9,962,500.00	260,989.01	14,062.50				
A 35533 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	89	000	6.3720	9,948,437.50	99,625,000,000	SUNGRAD					
A 35534 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500	10,000,000.00	9,962,500.00	260,989.01	9,375.00				
A 35535 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	89	000	6.3609	9,953,125.00	99,625,000,000	SUNGRAD					
A 35536 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500	10,000,000.00	9,962,500.00	260,989.01	13,281.25				
A 35537 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	74	000	6.3702	9,949,218.75	99,625,000,000	SUNGRAD					
A 35538 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	19	100	6.3750	8,000,000.00	7,982,500.00	212,967.03	18,125.00				
A 35539 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	89	000	6.3750	7,964,375.00	99,781,250,000	SUNGRAD					
A 35540 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	40	000	6.6164	8,000,000.00	7,982,500.00	212,967.03	1,875.00				
A 35541 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	19	100	6.3750	8,000,000.00	7,982,500.00	212,967.03	1,875.00				
A 35542 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	45	000	6.5061	8,000,000.00	7,982,500.00	212,967.03	1,875.00				
A 35543 T	NOTE(99.16)	01/31/97	01/31/02	9128272G6	19	100	6.3750	8,000,000.00	7,982,500.00	2					

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INVEST NUMBER	DESCRIPTION	PURCHASE	MATURITY	DEN	CUSIP	BANK	FUND	CN	RATE	PAR/SHARES	MARKET VALUE	CURR ACCT	INT UNREALIZED	LOSS
						RISK	FINCD	YTM	RR	BOOK	PRICE	SOURCE		
A 36595 T	NOTE (99.16)	03/31/98	03/31/03		9128274B5	19	100	5.5000		8,650,000.00	8,455,375.00	119,587.43		
A 36596 T	NOTE (99.16)	03/31/98	03/31/03		9128274B5	89	000	5.6160		8,606,732.50	97,750,000,000		-151,357.50	
A 36597 T	NOTE (99.16)	03/31/98	03/31/03		9128274B5	19	3052	5.5000		1,500,000.00	97,166,625.00	2,073.77		
A 36598 T	NOTE (99.16)	03/31/98	03/31/03		9128274B5	89	000	5.6148		149,257.50	97,750,000,000		-2,632.50	
A 36599 T	NOTE (99.16)	03/31/98	03/31/03		9128274B5	19	3051	5.5000		1,000,000.00	97,977,500.00	13,825.14		
A 36599 T	NOTE (99.16)	03/31/98	03/31/03		9128274B5	19	100	5.5000		995,500.00	97,750,000,000		-18,000.00	
A 36599 T	NOTE (99.16)	03/31/98	03/31/03		9128274B5	19	100	5.5000		10,000,000.00	97,750,000,000		-175,500.00	
A 36605 T	NOTE (99.91)	03/31/98	03/31/03		9128274B5	19	100	5.5000		10,000,000.00	97,750,000,000		-175,500.00	
A 36606 T	NOTE (99.91)	03/31/98	03/31/03		9128274B5	19	100	5.5000		10,000,000.00	97,750,000,000		-152,343.75	
A 36607 T	NOTE (99.91)	03/31/98	03/31/03		9128274B5	19	100	5.5000		10,000,000.00	97,750,000,000		-151,562.50	
A 36608 T	NOTE (99.91)	03/31/98	03/31/03		9128274B5	19	100	5.5000		10,000,000.00	97,750,000,000		-151,562.50	
A 36609 T	NOTE (99.91)	03/31/98	03/31/03		9128274B5	19	100	5.5000		10,000,000.00	97,750,000,000		-104,453.13	
A 36610 T	NOTE (99.8)	03/31/98	03/31/03		9128274B5	19	100	5.5000		10,000,000.00	97,750,000,000		-104,453.13	
A 36611 T	NOTE (99.8)	03/31/98	03/31/03		9128274B5	19	100	5.5000		10,000,000.00	97,750,000,000		-104,453.13	
A 36620 T	NOTE (99.13)	03/31/98	03/31/03		9128274B5	19	100	5.5000		10,000,000.00	97,750,000,000		-164,843.75	
A 36621 T	NOTE (99.13)	03/31/98	03/31/03		9128274B5	19	100	5.5000		10,000,000.00	97,750,000,000		-164,843.75	
A 36622 T	NOTE (99.13)	03/31/98	03/31/03		9128274B5	19	100	5.5000		10,000,000.00	97,750,000,000		-164,843.75	
A 36623 T	NOTE (99.13)	03/31/98	03/31/03		9128274B5	19	100	5.5000		10,000,000.00	97,750,000,000		-164,843.75	
A 36792 T	NOTE (99.23)	06/01/98	05/31/03		9128274H2	19	100	5.5000		25,000,000.00	97,750,000,000		-494,140.63	
A 36793 T	NOTE (99.23)	06/01/98	05/31/03		9128274H2	19	100	5.5000		25,000,000.00	97,750,000,000		-494,140.63	
A 36990 T	NOTE (99.23)	06/01/98	05/31/03		9128274H2	19	100	5.5000		25,000,000.00	97,750,000,000		-494,140.63	
A 36991 T	NOTE (99.23)	06/01/98	05/31/03		9128274H2	19	100	5.5000		25,000,000.00	97,750,000,000		-494,140.63	
A 33942 T	NOTE (88.20)	09/27/94	08/15/03		9128274U3	19	9530	4.2500		10,000,000.00	93,812,500,000		-585,350.00	
A 37126 T	NOTE (99.22)	11/16/98	11/15/03		9128274U3	19	100	4.2500		10,000,000.00	93,812,500,000		-585,350.00	
A 37129 T	NOTE (98.25)	11/16/98	11/15/03		9128274U3	19	100	4.2500		10,000,000.00	93,812,500,000		-585,350.00	
A 37130 T	NOTE (98.25)	11/16/98	11/15/03		9128274U3	19	100	4.2500		10,000,000.00	93,812,500,000		-585,350.00	
						89	000	4.5211		9,879,687.50	93,812,500,000		-498,437.50	

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BOOK	FINED SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET PRICE	CURR ACCT INT	UNREALIZED GAIN/LOSS
A 37138 T	NOTE (99.8) 11/16/98 11/15/03	912827403	19	100	4.2500	10,000,000.00	9,381,250.00	54,279.89	-542,968.75
A 37141 T	NOTE (99.8) 11/16/98 11/15/03	912827403	19	100	4.2500	10,000,000.00	9,381,250.00	54,279.89	-543,750.00
A 37142 T	NOTE (99.8) 11/16/98 11/15/03	912827403	19	100	4.1889	10,000,000.00	9,381,250.00	54,279.89	-543,750.00
A 37143 T	NOTE (98.26) 11/16/98 11/15/03	912827403	19	100	4.4189	10,000,000.00	9,381,250.00	54,279.89	-543,750.00
A 37144 T	NOTE (98.26) 11/16/98 11/15/03	912827403	19	100	4.5252	10,000,000.00	9,381,250.00	54,279.89	-496,875.00
A 37146 T	NOTE (98.30) 11/16/98 11/15/03	912827403	19	100	4.5234	10,000,000.00	9,381,250.00	54,279.89	-497,656.25
A 37950 T	NOTE (94.10) 11/15/99 11/15/03	912827403	19	100	4.9433	40,000,000.00	37,525,000.00	217,119.57	-2,041,875.00
A 37378 T	NOTE (99.22) 02/16/99 02/15/04	912827586	19	100	4.7500	15,000,000.00	14,259,375.00	268,166.21	-691,406.25
A 37379 T	NOTE (99.12) 02/16/99 02/15/04	912827586	19	100	4.8246	15,000,000.00	14,259,375.00	268,166.21	-646,875.00
A 37383 T	NOTE (98.25) 02/16/99 02/15/04	912827586	19	100	4.7500	10,000,000.00	9,506,250.00	178,777.47	-646,875.00
A 37546 T	NOTE (99.41) 05/17/99 05/15/04	912827585	19	100	5.2500	10,000,000.00	9,646,875.00	67,051.63	-264,062.50
A 37547 T	NOTE (99.41) 05/17/99 05/15/04	912827585	19	100	5.2500	10,000,000.00	9,646,875.00	67,051.63	-263,281.25
A 37949 T	NOTE (99.27) 11/15/99 05/15/04	912827585	19	100	5.4579	9,910,156.25	9,646,875.00	134,103.26	-212,500.00
A 38273 T	NOTE (99.22) 05/10/00 05/15/04	912827585	19	100	5.2500	10,000,000.00	9,646,875.00	67,051.63	-179,687.50
A 38274 T	NOTE (99.22) 05/10/00 05/15/04	912827585	19	100	6.7885	10,000,000.00	9,646,875.00	67,051.63	181,250.00
A 38275 T	NOTE (99.22) 05/10/00 05/15/04	912827585	19	100	6.7931	10,000,000.00	9,646,875.00	67,051.63	179,687.50
A 38276 T	NOTE (99.22) 05/10/00 05/15/04	912827585	19	100	6.7885	9,467,187.50	9,646,875.00	134,103.26	359,375.00
A 38277 T	NOTE (99.22) 05/10/00 05/15/04	912827585	19	100	6.7885	20,000,000.00	19,293,750.00	67,051.63	359,375.00
A 38278 T	NOTE (99.22) 05/10/00 05/15/04	912827585	19	100	6.7885	18,934,375.00	9,646,875.00	67,051.63	359,375.00
SUBTOTAL (Investment Type) 12 TREASURY NOTES		41.28%	(M)	5,5947	1175005000.00	98.1173940000	14,565,785.52	3,336,230.00	-14,599,408.70
A 38382 FEDERAL NATL MTG ASSN DISC N		313588H65	19	925	6.4800	17,000,000.00	16,729,761.39	3,060.00	2,101.39
A 38384 FEDERAL NATL MTG ASSN DISC N		313588D29	19	924	6.4900	16,724,600.00	16,484,540.28	901.39	480.56
SUBTOTAL (Investment Type) 41 FNM DISCOUNT NO		-77%	(M)	6,4822	22,000,000.00	21,567,758.33	21,574,301.67	3,961.39	2,581.95

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	COST	BANK FIND BROK SAFE	CEN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CUPR ACCR INT	UNREALIZED GAIN
A 38389	FEDL HOME LOAN BK CONS DISC	06/30/00 07/21/00	3133842R3	19 9530	6.4200	25,000,000.00	24,910,277.78	4.458.33	-555.55
A 38387	FEDL HOME LOAN BK CONS DISC	06/30/00 07/28/00	3133842Y8	40 000	6.4441	24,906,375.00	99.6411111111	2.866.67	-120.00
A 38377	FEDL HOME LOAN BK CONS DISC	06/30/00 09/14/00	313384F87	19 888	6.4825	15,919,733.33	99.5155000000	179.72	83.34
A 38391	FEDL HOME LOAN BK CONS DISC	06/30/00 09/15/00	313384F95	19 927	6.4600	13,000,000.00	98.6604166667	2,332.78	823.33
A 38379	FEDL HOME LOAN BK CONS DISC	06/30/00 09/19/00	313384F52	19 902	6.5505	12,820,376.11	99.6425555556	539.17	266.66
A 38380	FEDL HOME LOAN BK CONS DISC	06/30/00 09/22/00	313384F86	89 000	6.4700	3,956,327.50	2.957,133.33	5,930.83	3,043.34
A 38381	FEDL HOME LOAN BK CONS DISC	06/30/00 09/27/00	313384F51	19 100	6.5692	32,501,810.00	32.510,784.17	3,953.89	2,151.11
A 38385	FEDL HOME LOAN BK CONS DISC	06/30/00 12/22/00	313384U31	19 859	6.4700	7,000,000.00	6.781,098.33	1,258.06	-01.00
A 38386	FEDL HOME LOAN BK CONS DISC	06/30/00 12/27/00	313384U80	19 901	6.4700	10,000,000.00	9.678,297.22	1,797.22	6,367.78
SUBTOTAL (Investment Type) 43	FEDERAL HOME LOAN	4.59% (M)	6.4568	130,000,000.00	128,224,416.11	98.6341600000	23,316.67	6,367.78	-675.56
A 38216	FEDL HOME LTN MTG CORP DISC	04/05/00 07/06/00	313396Z44	19 927	6.0200	50,000,000.00	49,954,861.11	727,416.66	-3,333.33
A 38217	FEDL HOME LTN MTG CORP DISC	04/05/00 07/06/00	313396Z44	19 925	6.0200	50,000,000.00	49,954,861.11	727,416.66	-3,333.33
A 38383	FEDL HOME LTN MTG CORP DISC	06/30/00 09/28/00	313396H63	19 100	6.4800	15,000,000.00	14,761,554.17	2,700.00	1,854.17
SUBTOTAL (Investment Type) 44	FMC DISCOUNT	4.11% (M)	6.0800	115,000,000.00	114,671,276.39	99.7141530000	1,457,533.32	1,854.17	-6,666.66
A 38230	BNY BA	04/11/00 07/06/00	19 7622	6.0200	14,500,000.00	14,486,708.33	196,402.50	-1,168.06	-110.00
A 38366	BNY B/A	06/22/00 09/05/00	19 9902	6.1078	1,500,000.00	1,482,097.50	2,426.25	-160.00	-483.33
A 38372	BNY B/A	06/22/00 09/11/00	19 9902	6.4700	1,479,781.25	98.8065000000	3,235.00	2,300.00	-1,921.39
A 38377	BK NY B/A	06/02/00 10/22/00	19 6613	6.6700	6,000,000.00	5,874,458.33	97.9076388889	1,811.11	-483.33
A 38372	BK NY B/A	06/29/00 10/25/00	19 100	6.5200	5,000,000.00	4,894,472.22	97.8894444444	236,113.19	2,300.00
SUBTOTAL (Investment Type) 51	BANKERS ACCEPTAN	1.03% (M)	6.2938	29,000,000.00	28,715,696.38	99.0056500000	236,113.19	2,300.00	-1,921.39

(REMARK)

INVESTMENTS OUTSTANDING AS OF 06/30/00

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK FUND	CEN RATE	PAR/SK	SHARES	MARKET PRICE	CURR ACCR	INT UNREALIZED	GAIN LOSS
A 38322	SALOMON BROTHERS 05/24/00 07/03/00	7954W0C33	19	927	6.5200	10,000,000.00	9,996,327.78	68,822.22	0.00	0.00
A 38329	MERRILL LYNCH 05/30/00 07/05/00	59018J57	19	923	6.5500	10,000,000.00	9,992,465.56	58,222.22	-50.00	-50.00
A 38338	TRANSAMERICA C/P 06/05/00 07/05/00	89350A959	19	100	6.5832	2,637,500.00	99,926,955.56	130,138.37	-66.66	-66.66
A 38355	MERRILL LYNCH C/P 06/21/00 07/05/00	59018J57	19	100	6.5859	27,486,148.04	99,926,955.56	90,972.22	-184.25	-184.25
A 38370	IBM CREDIT CORP C/P 06/29/00 07/05/00	44922A653	19	100	6.5667	49,872,638.89	99,926,955.56	18,416.67	-333.33	-333.33
A 38330	MERRILL LYNCH 05/30/00 07/06/00	59018J565	19	906	6.5373	11,000,000.00	10,989,901.39	64,044.45	-91.67	-91.67
A 38354	MERRILL LYNCH C/P 06/21/00 07/06/00	59018J565	19	100	6.5500	10,925,948.61	99,908,194.44	90,972.22	-416.67	-416.67
A 38339	TRANSAMERICA C/P 06/05/00 07/07/00	89350A975	19	919	6.5679	49,863,541.67	99,908,194.44	141,266.67	-450.00	-450.00
A 38388	BK AMER C/P 06/30/00 07/07/00	0660P0672	19	100	6.8000	15,000,000.00	99,889,833.33	2,833.33	475.00	475.00
A 38365	SALOMON SMITH CP 05/01/00 07/12/00	7954W0C31	19	100	6.3300	14,980,166.67	34,929,309.72	375,404.17	-2,994.45	-2,994.45
A 38323	UNIV OF CALIF 05/24/00 07/12/00	91411SC8	19	930	6.5400	5,000,000.00	4,989,901.39	34,516.66	-106.94	-106.94
A 38356	SALOMON S/B CP 06/21/00 07/12/00	7954W0C33	19	915	6.5500	6,000,000.00	5,987,881.67	10,917.14	-109.47	-109.47
A 38357	SALOMON S/B CP 06/21/00 07/12/00	7954W0C33	19	906	6.5500	6,000,000.00	5,987,881.67	10,917.14	-109.47	-109.47
A 38358	SALOMON S/B CP 06/21/00 07/12/00	7954W0C33	19	5622	6.5500	4,000,000.00	3,991,921.11	7,274.13	-77.35	-77.35
A 38359	SALOMON S/B CP 06/21/00 07/12/00	7954W0C33	19	903	6.5500	6,000,000.00	5,987,881.67	10,917.14	-109.47	-109.47
A 38360	SALOMON S/B CP 06/21/00 07/12/00	7954W0C33	19	856	6.5500	4,000,000.00	3,991,921.11	7,278.10	-72.99	-72.99
A 38361	SALOMON S/B CP 06/21/00 07/12/00	7954W0C33	19	880	6.5500	2,000,000.00	1,995,960.56	3,639.05	-36.49	-36.49
A 38362	SALOMON S/B CP 06/21/00 07/12/00	7954W0C33	19	877	6.5500	2,988,537.00	2,993,940.83	5,458.57	-54.74	-54.74
A 38363	SALOMON S/B CP 06/21/00 07/12/00	7954W0C33	19	907	6.5500	3,000,000.00	2,993,940.83	5,458.57	-54.74	-54.74
A 38364	SALOMON S/B CP 06/21/00 07/12/00	7954W0C33	19	887	6.5500	4,000,000.00	3,991,921.11	7,278.10	-72.99	-72.99
A 38365	SALOMON S/B CP 06/21/00 07/12/00	7954W0C33	19	909	6.5500	12,000,000.00	99,798,027,777.78	21,834.29	-218.96	-218.96
A 38278	MERRILL LYNCH CP 05/17/00 07/14/00	59018J568	19	803	6.5600	15,000,000.00	14,964,195.83	123,000.00	-270.84	-270.84
A 38347	UNIV OF CALIF 06/07/00 07/14/00	91411SC4	19	859	6.5300	14,841,466.67	99,761,305,555.56	64,535.80	-536.97	-536.97

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE	YTM TR	PAR/SHARES	BOOK	MARKET PRICE	CDDR ACQR	INT UNREALIZED	GAIN
A 38279	MERRILL LYNCH CP	05/17/00 07/17/00	59018JCH1	19	877	6.5600	17,000,000.00	16,950,057.78			139,400.00		
A 38331	MERRILL LYNCH	05/30/00 07/17/00	59018JCH1	45	000	6.6337	16,811,035.56	99,706,222,222.22			58,666.67		-377.78
A 38280	MERRILL LYNCH CP	05/17/00 07/18/00	59018JGJ7	19	917	6.5600	18,000,000.00	17,943,815.00			147,600.00		-44.45
A 38324	SALOMON BROTHERS	05/25/00 07/18/00	7954WOGJ8	19	100	6.6000	50,000,000.00	49,843,930.56			339,166.67		-425.00
A 38281	MERRILL LYNCH CP	05/17/00 07/19/00	59018JCK4	19	908	6.5600	10,000,000.00	9,966,950.00			82,000.00		-236.11
A 38325	SALOMON BROTHERS	05/25/00 07/21/00	7954WOGM1	15	9330	6.6000	15,000,000.00	14,944,916.67			101,750.00		-250.00
A 38333	MERRILL LYNCH	06/20/00 07/24/00	7954WOGQ2	19	100	6.5500	11,843,250.00	99,632,777,777.78			100,069.45		-83.33
A 38332	MERRILL LYNCH	05/30/00 08/02/00	59018JH23	19	927	6.6300	49,690,694.00	99,577,694,444.44			58,933.34		-1,916.67
A 38333	MERRILL LYNCH	05/30/00 08/03/00	59018JH31	19	919	6.7091	9,882,133.33	9,412,444,444.44			29,466.67		177.77
A 38334	MERRILL LYNCH	05/30/00 08/04/00	59018JH49	19	887	6.6300	4,940,145.83	4,966,704.17			29,466.67		91.67
A 38335	MERRILL LYNCH	05/30/00 08/07/00	59018JH72	19	909	6.7116	4,939,225.00	4,966,786.11			29,466.67		94.44
A 38340	SALOMON SB C/P	06/05/00 08/07/00	7954WOH73	19	100	6.5500	50,000,000.00	49,660,319.44			236,527.78		102.77
A 38326	UNIV OF CALIF	05/26/00 08/10/00	91411SH41	19	906	6.6259	3,359,146.40	3,359,146.40			22,199.04		-3,083.34
A 38327	SALOMON BROTHER	05/26/00 08/23/00	7954WOHV0	19	909	6.6200	14,845,066.67	14,854,029.17			8,300.00		-188.00
A 38328	BK AMER	05/26/00 09/12/00	0606PDC8	19	906	6.6800	7,900,000.00	6,906,174.72			46,760.00		662.50
A 38371	MERRILL LYNCH C/P	06/29/00 09/12/00	59018JJC9	19	925	6.5500	25,000,000.00	24,664,909.72			9,097.22		81.94
SUBTOTAL	(Investment Type) 81	COMMERCIAL PAPER 24.05% (M)				6.5608	673,991,000.00	671,688,911.92			2,826,687.41		993.61
						6.6099	668,875,498.50	661,633,280,000.00			-16,064.80		-3,041.67
A 38263	BK AMER CD	04/25/00 07/03/00	06050EKM6	19	100	6.2500	40,000,000.00	39,999,582.03			465,277.78		2,790.81
A 38315	BK AMER C.D.	05/24/00 07/03/00	06050EHN5	19	916	6.6300	11,000,000.00	10,999,986.28			76,981.67		-16,064.80
A 38316	BK AMER C.D.	05/24/00 07/03/00	06050EHN5	19	924	6.6300	20,000,000.00	19,999,975.06			139,966.67		-44.45
A 38264	BK AMER CD	04/25/00 07/05/00	06050EKN4	40	000	6.2500	50,000,000.00	49,997,046.98			581,597.22		-13.72
							99,99409395554				SUNGARD		-24.94
											SUNGARD		-2,953.02

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-4487

(FPMNT)

PAGE: 10
RUN: 07/06/00 00:01:37

INVESTMENTS OUTSTANDING AS OF 06/30/00
MAJOR SORT KEY IS ICCH

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK FUND	CPN RATE	PAR/SHARES	BOOK	MARKET VALUE MARKET PRICE	CURR ACCT PRICE SOURCE	INT UNREALIZED GAIN	LOSS
			BROK SALE	YTM TR						
A 38050	BK AMER CD 01/07/00 08/15/00	06050E0F3	19	473	6.1100	40,000.00	39,967.84	1,194.84		
A 38051	BK AMER CD 01/11/00 08/15/00	06050E0F9	40	000	6.1100	40,000.00	99,919,959,328.66	99,919,959,328.66		
A 38052	BK AMER CD 01/11/00 08/15/00	06050E0F9	19	910	6.1200	8,000,000.00	7,993,710.18	233,920.00		
A 38290	BK AMER C.D. 05/19/00 08/15/00	06050E0F9	40	000	6.1200	8,000,000.00	99,921,383,556.51	99,921,383,556.51		
A 38291	BK AMER C.D. 05/19/00 08/15/00	06050E0F9	19	920	6.1200	12,000,000.00	11,990,566.03	350,880.00		
A 38292	BK AMER C.D. 05/19/00 08/15/00	06050E0F9	40	000	6.1200	12,000,000.00	99,921,383,556.51	99,921,383,556.51		
A 38293	BK AMER C.D. 05/19/00 08/15/00	06050E0F9	19	900	6.1200	7,000,000.00	7,001,497.55	56,604.72		
A 38294	BK AMER C.D. 05/19/00 08/15/00	06050E0F9	40	000	6.1200	7,000,000.00	100,021,322,190.00	100,021,322,190.00		
A 38295	BK AMER C.D. 05/19/00 08/15/00	06050E0F9	19	907	6.1200	6,000,000.00	6,001,279.33	48,518.33		
A 38296	BK AMER C.D. 05/19/00 08/15/00	06050E0F9	40	000	6.1200	18,000,000.00	100,021,322,190.00	100,021,322,190.00		
A 38297	BK AMER C.D. 05/19/00 08/15/00	06050E0F9	19	900	6.1200	18,000,000.00	18,000,000.00	145,555.00		
A 38298	BK AMER C.D. 05/19/00 08/15/00	06050E0F9	40	000	6.1200	3,000,000.00	3,000,639.67	24,259.17		
A 38299	BK AMER C.D. 05/19/00 08/15/00	06050E0F9	19	906	6.1200	3,000,000.00	100,021,322,190.00	100,021,322,190.00		
A 38299	BK AMER C.D. 05/19/00 08/15/00	06050E0F9	40	000	6.1200	7,000,000.00	7,001,497.55	56,604.72		
A 38299	BK AMER C.D. 05/19/00 08/15/00	06050E0F9	19	901	6.1200	7,000,000.00	100,021,322,190.00	100,021,322,190.00		
A 38299	BK AMER C.D. 05/19/00 08/15/00	06050E0F9	40	000	6.1200	4,000,000.00	4,000,852.89	32,345.56		
A 38299	BK AMER C.D. 05/19/00 08/15/00	06050E0F9	19	1901	6.1200	5,000,000.00	100,021,322,190.00	100,021,322,190.00		
A 38299	BK AMER C.D. 05/19/00 08/15/00	06050E0F9	40	000	6.1200	5,000,000.00	5,001,066.11	40,431.94		
A 38299	BK AMER C.D. 05/19/00 08/15/00	06050E0F9	19	892	6.1200	10,000,000.00	10,000,268.39	45,833.33		
A 38341	BK AMER C.D. 06/06/00 08/15/00	06050E0F9	40	000	6.6000	10,000,000.00	100,002,683,978.00	100,002,683,978.00		
A 38342	BK AMER C.D. 06/06/00 08/15/00	06050E0F9	19	9901	6.6000	25,000,000.00	25,000,000.00	114,583.33		
A 38343	BK AMER C.D. 06/06/00 08/15/00	06050E0F9	40	000	6.6000	25,000,000.00	100,002,683,978.00	100,002,683,978.00		
A 38343	BK AMER C.D. 06/06/00 08/15/00	06050E0F9	19	876	6.6000	10,000,000.00	10,000,268.39	45,833.33		
A 38343	BK AMER C.D. 06/06/00 08/15/00	06050E0F9	40	000	6.6000	10,000,000.00	100,002,683,978.00	100,002,683,978.00		
A 38343	BK AMER C.D. 06/06/00 08/15/00	06050E0F9	19	910	6.2000	30,000,000.00	29,977,717.51	692,333.33		
A 38344	BK AMER C.D. 06/06/00 08/29/00	06050E0F6	40	000	6.6000	2,400,000.00	99,925,750,503.32	99,925,750,503.32		
A 38344	BK AMER C.D. 06/06/00 08/29/00	06050E0F6	19	1	6.6000	2,400,000.00	2,400,083.81	11,000.00		
A 38345	BK AMER C.D. 06/06/00 08/29/00	06050E0F6	40	000	6.6000	2,400,000.00	100,003,918,803.00	100,003,918,803.00		
A 38277	BK AMER C.D. 05/11/00 11/07/00	06050E0F6	19	879	6.6000	6,000,000.00	6,000,209.51	27,500.00		
A 38277	BK AMER C.D. 05/11/00 11/07/00	06050E0F6	40	000	6.6000	6,000,000.00	100,003,918,803.00	100,003,918,803.00		
A 38277	BK AMER C.D. 05/11/00 11/07/00	06050E0F6	19	100	7.0000	49,000,000.00	49,041,926.11	428,750.00		
A 38277	BK AMER C.D. 05/11/00 11/07/00	06050E0F6	40	000	7.0000	49,000,000.00	100,085,663,481.11	100,085,663,481.11		
A 38283	BK AMER CD 05/17/00 11/07/00	06050E0F6	19	1	7.0000	1,000,000.00	1,000,885.63	8,750.00		
A 38283	BK AMER CD 05/17/00 11/07/00	06050E0F6	40	000	7.0000	1,000,000.00	100,085,663,481.11	100,085,663,481.11		
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D. 24.188 (M)					6.5028	675,400,000.00	675,386,536.48	7,875,994.14		
					6.5028	675,400,000.00	99,998,007,000.00			
GRAND TOTAL					6.1176	282,029,600.00	279,987,989.95	26,989,291.64		
					6.2479	279,987,989.95	99,037,173,000.00	-14,708,365.45		

INVESTMENTS OUTSTANDING AS OF 6/30/00

INVEST	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	DATE	SAF	CUPN	YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A 35462 T	NOTE (98.2)	9128272E1	100	12/31/01	12/31/96	000	6.125	6.186	99.766	10,000,000.00	9,976,562.50
A 35520 T	NOTE (98.2)	9128272E6	100	01/31/02	01/31/97	000	6.250	6.710	98.073	10,000,000.00	9,807,262.50
A 35521 T	NOTE (99.11)	9128272G6	1	01/31/02	01/31/97	000	6.250	6.654	98.307	20,000,000.00	19,661,368.75
A 35522 T	NOTE (99.11)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.409	99.328	4,000,000.00	3,973,125.00
A 35523 T	NOTE (99.11)	9128272G6	1	01/31/02	01/31/97	000	6.250	6.409	99.328	4,000,000.00	3,973,125.00
A 35524 T	NOTE (99.25)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.305	99.767	5,000,000.00	4,968,350.00
A 35525 T	NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.370	99.492	10,000,000.00	9,948,437.50
A 35526 T	NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.361	99.531	10,000,000.00	9,953,125.00
A 35527 T	NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.370	99.492	10,000,000.00	9,948,437.50
A 35528 T	NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.370	99.492	10,000,000.00	9,948,437.50
A 38096 T	NOTE (99.18)	9128275X6	1	01/31/02	01/31/00	000	6.375	6.616	99.555	8,000,000.00	7,964,375.00
A 38097 T	NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38098 T	NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38099 T	NOTE (99.18)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.612	99.563	8,000,000.00	7,965,000.00
A 38100 T	NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,961,250.00
A 38101 T	NOTE (99.16)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.612	99.563	8,000,000.00	7,965,000.00
A 38102 T	NOTE (99.16)	9128272S0	1	04/30/02	04/30/97	000	6.625	6.753	99.466	10,000,000.00	9,946,000.00
A 38103 T	NOTE (99.16)	9128272S0	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 38104 T	NOTE (99.16)	9128272S0	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 38105 T	NOTE (99.16)	9128272S0	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 38106 T	NOTE (99.16)	9128272S0	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 38107 T	NOTE (99.16)	9128272S0	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 38108 T	NOTE (99.16)	9128272S0	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 38109 T	NOTE (99.16)	9128272S0	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 38110 T	NOTE (99.16)	9128272S0	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 38111 T	NOTE (99.16)	9128272S0	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 38112 T	NOTE (99.16)	9128272S0	100	06/30/02	06/30/00	000	6.250	6.525	99.492		

INVESTMENTS OUTSTANDING AS OF 6/30/00

PAUOK 30N1 NE1 13 1067

[illegible]

A 37129 T	NOTE (96.25)	912827403	100	11/15/03	11/16/98	000	4.250	4.522	98.797	10,000,000.00	9,879,687.50
A 37130 T	NOTE (96.25)	912827403	100	11/15/03	11/16/98	000	4.250	4.522	98.797	10,000,000.00	9,879,687.50
A 37138 T	NOTE (96.8)	912827403	100	11/15/03	11/16/98	000	4.250	4.421	99.242	10,000,000.00	9,924,218.75
A 37141 T	NOTE (99.8)	912827403	100	11/15/03	11/16/98	000	4.250	4.419	99.250	10,000,000.00	9,925,000.00
A 37142 T	NOTE (99.8)	912827403	100	11/15/03	11/16/98	000	4.250	4.419	99.250	10,000,000.00	9,925,000.00
A 37143 T	NOTE (96.26)	912827403	100	11/15/03	11/16/98	000	4.250	4.525	98.781	10,000,000.00	9,878,125.00
A 37144 T	NOTE (96.26)	912827403	100	11/15/03	11/16/98	000	4.250	4.523	98.789	10,000,000.00	9,878,906.25
A 37146 T	NOTE (96.30)	912827403	100	11/15/03	11/16/98	000	4.250	4.534	98.917	10,000,000.00	9,878,906.25
A 37950 T	NOTE (94.10)	912827403	100	11/15/03	11/16/98	000	4.250	5.870	94.297	25,000,000.00	23,574,781.75
A 37318 T	NOTE (99.12)	912827546	100	02/15/04	02/16/99	000	4.750	4.825	99.612	15,000,000.00	14,950,781.25
A 37319 T	NOTE (99.12)	912827546	100	02/15/04	02/16/99	000	4.750	4.825	99.615	15,000,000.00	14,906,250.00
A 37333 T	NOTE (98.25)	912827546	100	02/15/04	05/17/99	000	4.750	5.033	98.736	10,000,000.00	9,876,562.50
A 37343 T	NOTE (99.4)	912827546	100	05/15/04	05/17/99	000	5.250	5.456	99.109	10,000,000.00	9,910,937.25
A 37546 T	NOTE (99.17)	912827546	100	05/15/04	05/17/99	000	5.250	5.882	97.531	20,000,000.00	19,506,250.00
A 37949 T	NOTE (99.22)	912827546	100	05/15/04	05/17/99	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38273 T	NOTE (99.22)	912827546	100	05/15/04	05/17/99	000	5.250	6.793	94.656	10,000,000.00	9,465,625.00
A 38274 T	NOTE (99.22)	912827546	100	05/15/04	05/17/99	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38276 T	NOTE (99.22)	912827546	100	05/15/04	05/17/99	000	5.250	6.788	94.672	20,000,000.00	18,934,375.00

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A 38382 FEDERAL, NATL, MTG ASSN DIS 313588

A 38384 FEDERAL NATL MIG ASSN DLS 313588

1. The first step is to identify the problem or question that needs to be answered. This involves understanding the context and the specific requirements of the task.

A 38389 FEDL HOME LOAN BK CONS DI 313384

A 3838 / FELD HOFFE LOAN BN CONS DL 313304

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A 38380 FEED. HOME LOAN BK CONS DT 313384

A 38381 FEDL HOME LOAN BK CONS DI 313384

A 20303 FELD HOME JOHN BN CUNS DL 213204

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СИМПОЗИИ (Тема: "Судебная медицина") 43 РЕДЕРИИ ИО

A 2010 FIELD HOME RUN COME AT CLASSIC

[illegible]

SUBTOTAL (Investment Type) 44 FMC DISCOU

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO. (TICKER)	MATURITY DATE	PURCHASE PRICE	SAF/ PUR	CURN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38230 BNY BA			7622	07/06/00	04/11/00	000	6.020	6.108	98.562	14,500,000.00	14,291,473.89
A 38366 BNY B/A			9902	09/05/00	06/22/00	000	6.470	6.558	98.652	1,500,000.00	1,479,781.25
A 38367 BNY B/A			9902	09/11/00	06/22/00	000	6.470	6.566	98.544	2,000,000.00	1,970,985.00
A 38337 BK NY B/A			6613	10/24/00	06/02/00	000	6.670	6.853	97.332	6,000,000.00	5,839,920.00
A 38372 BNY B/A			100	10/25/00	06/29/00	000	6.520	6.662	97.863	5,000,000.00	4,893,144.44
SUBTOTAL (Investment Type) 51 BANKERS ACCEPTANCE-DOME 1.02%(C)										29,000,000.00	28,475,204.58
A 38322 SALOMON BROTHERS		7954WOG3	927	07/03/00	05/24/00	000	6.520	6.568	99.276	10,000,000.00	9,927,555.56
A 38329 MERRILL LYNCH CP		59018JG57	923	07/05/00	05/30/00	000	6.550	6.593	99.345	10,000,000.00	9,934,500.00
A 38328 TRANSAMERICA C/P		89328C359	100	07/05/00	06/05/00	000	6.550	6.586	99.454	27,637,000.00	27,486,148.04
A 38335 MERRILL LYNCH C/P		59018JG57	100	07/05/00	06/21/00	000	6.550	6.567	99.745	50,000,000.00	49,942,638.89
A 38370 IBM CREDIT CORP C/P		449224M33	906	07/06/00	06/29/00	000	6.630	6.637	99.890	50,000,000.00	49,944,750.00
A 38330 MERRILL LYNCH		59018JG65	100	07/06/00	05/30/00	000	6.550	6.594	99.327	11,000,000.00	10,925,948.61
A 38334 MERRILL LYNCH C/P		59018JG65	919	07/06/00	06/21/00	000	6.520	6.568	99.427	50,000,000.00	49,863,541.67
A 38339 TRANSAMERICA C/P		89330G675	919	07/07/00	06/05/00	000	6.558	6.558	99.420	30,000,000.00	29,826,133.31
A 38388 BK AMER C/P		0660P0G72	100	07/12/00	06/30/00	000	6.800	6.809	99.868	15,000,000.00	14,980,166.67
A 38269 SALOMON SMITH CP		7954WOG3	100	07/12/00	05/01/00	000	6.330	6.411	98.734	35,000,000.00	34,556,900.00
A 38323 UNIV OF CALIF		91411SG8	9530	07/12/00	05/24/00	000	6.540	6.599	99.710	5,000,000.00	4,955,491.67
A 38356 SALOMON S/B CP		7954WOG3	915	07/12/00	06/21/00	000	6.550	6.575	99.618	6,000,000.00	5,977,074.00
A 38357 SALOMON S/B CP		7954WOG3	906	07/12/00	06/21/00	000	6.550	6.572	99.618	6,000,000.00	5,977,074.00
A 38358 SALOMON S/B CP		7954WOG3	5622	07/12/00	06/21/00	000	6.550	6.575	99.618	4,000,000.00	3,984,724.33
A 38359 SALOMON S/B CP		7954WOG3	903	07/12/00	06/21/00	000	6.550	6.575	99.618	6,000,000.00	5,977,074.00
A 38360 SALOMON S/B CP		7954WOG3	856	07/12/00	06/21/00	000	6.550	6.575	99.618	4,000,000.00	3,984,716.00
A 38361 SALOMON S/B CP		7954WOG3	880	07/12/00	06/21/00	000	6.550	6.575	99.618	2,000,000.00	1,992,358.00
A 38362 SALOMON S/B CP		7954WOG3	877	07/12/00	06/21/00	000	6.550	6.575	99.618	3,000,000.00	2,988,537.00
A 38363 SALOMON S/B CP		7954WOG3	907	07/12/00	06/21/00	000	6.550	6.575	99.618	4,000,000.00	3,984,716.00
A 38364 SALOMON S/B CP		7954WOG3	887	07/12/00	06/21/00	000	6.550	6.575	99.618	3,000,000.00	2,988,537.00
A 38365 SALOMON S/B CP		7954WOG3	909	07/12/00	06/21/00	000	6.550	6.575	99.618	4,000,000.00	3,984,716.00
A 38278 MERRILL LYNCH CP		59018JG58	803	07/14/00	05/17/00	000	6.560	6.630	99.943	12,000,000.00	11,854,148.00
A 38347 UNIV OF CALIF		91411SG8	855	07/14/00	06/07/00	000	6.510	6.554	99.331	15,000,000.00	14,870,000.00
A 38279 MERRILL LYNCH CP		59018JG61	877	07/17/00	05/17/00	000	6.560	6.634	98.888	17,000,000.00	16,811,035.56
A 38331 MERRILL LYNCH CP		59018JG61	9902	07/17/00	05/30/00	000	6.600	6.659	99.120	10,000,000.00	9,912,000.00
A 38280 MERRILL LYNCH CP		59018JG67	917	07/18/00	05/17/00	000	6.560	6.635	98.870	18,000,000.00	17,796,640.00
A 38324 SALOMON BROTHERS		7954WOG3	100	07/18/00	05/25/00	000	6.600	6.666	99.010	10,000,000.00	9,950,505.00
A 38281 MERRILL LYNCH CP		59018JG64	908	07/19/00	05/17/00	000	6.560	6.636	98.852	10,000,000.00	9,885,200.00
A 38325 SALOMON BROTHERS		7954WOG3	9530	07/21/00	05/25/00	000	6.600	6.670	98.955	15,000,000.00	14,843,250.00
A 38325 SALOMON C/P		59018JG62	927	07/24/00	06/20/00	000	6.550	6.591	99.381	10,000,000.00	9,650,694.44
A 38332 MERRILL LYNCH		59018JG23	927	08/02/00	05/30/00	000	6.630	6.710	98.803	5,000,000.00	4,982,133.33
A 38333 MERRILL LYNCH		59018JH43	919	08/03/00	05/30/00	000	6.630	6.712	98.785	5,000,000.00	4,949,145.83
A 38334 MERRILL LYNCH		59018JH49	887	08/04/00	05/30/00	000	6.630	6.712	98.785	5,000,000.00	4,939,125.00
A 38335 MERRILL LYNCH		7954WOG3	909	08/07/00	05/30/00	000	6.630	6.715	98.729	5,000,000.00	4,926,465.50
A 38336 UNIV OF CALIF		91411SG1	906	08/10/00	05/26/00	000	6.560	6.652	98.615	50,000,000.00	49,426,875.00
A 38369 BK AMER C/P		0660P0H1	100	08/23/00	06/27/00	000	6.640	6.709	98.967	3,384,000.00	3,337,135.36
SUBTOTAL										15,000,000.00	14,885,066.67

(SHEET)
 SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC 23.89%(C)

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO. (TICKER)	MATURITY DATE	PURCH PRICE	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38327	SALOMON BROTHER	7954W0HV0	909	08/29/00	05/26/00	000	6.620	6.738	98.253	4,912,652.78
A 38328	BK AMER	0660F0JC8	906	09/12/00	05/26/00	000	6.680	6.818	97.977	6,858,421.11
A 38317	MERRILL LYNCH C/P	59018JJC3	925	09/12/00	06/29/00	000	6.550	6.641	98.635	24,658,854.17
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC 23.89%(C)					6.561	6.610	99.256	673,891,000.00	668,875,498.50	
A 38263	BK AMER CD	06050EMH6	100	07/03/00	04/25/00	000	6.250	6.250	100.000	40,000,000.00
A 38315	BK AMER C.D.	06050EMH5	916	07/03/00	05/24/00	000	6.630	6.630	100.000	11,000,000.00
A 38316	BK AMER C.D.	06050EMH5	924	07/03/00	05/24/00	000	6.630	6.630	100.000	20,000,000.00
A 38264	BK AMER CD	06050EMH4	100	07/05/00	04/25/00	000	6.250	6.250	100.000	50,000,000.00
A 38145	BK AMER CD	06050EMH2	100	07/07/00	02/25/00	000	6.170	6.170	100.000	35,000,000.00
A 38265	BK AMER CD	06050EMH9	892	07/18/00	01/06/00	000	6.050	6.050	100.000	25,000,000.00
A 38270	BK AMER C.D.	06050EMH9	100	07/18/00	04/25/00	000	6.250	6.250	100.000	50,000,000.00
A 38285	BK AMER C.D.	06050ELX1	910	07/18/00	05/19/00	000	6.640	6.640	100.000	20,000,000.00
A 38286	BK AMER C.D.	06050ELX1	924	07/18/00	05/19/00	000	6.640	6.640	100.000	2,000,000.00
A 38287	BK AMER C.D.	06050ELX1	907	07/18/00	05/19/00	000	6.640	6.640	100.000	15,000,000.00
A 38288	BK AMER C.D.	06050ELX1	908	07/18/00	05/19/00	000	6.640	6.640	100.000	7,000,000.00
A 38289	BK AMER C.D.	06050ELX1	908	07/18/00	05/19/00	000	6.640	6.640	100.000	6,000,000.00
A 38284	BK AMER C.D.	06050ELX2	9901	08/01/00	05/24/00	000	6.750	6.750	100.000	5,000,000.00
A 38317	BK AMER C.D.	06050EMH4	9530	08/02/00	05/24/00	000	6.750	6.750	100.000	50,000,000.00
A 38318	BK AMER C.D.	06050EMH4	9530	08/02/00	05/24/00	000	6.750	6.750	100.000	15,000,000.00
A 38320	BK AMER C.D.	06050EMH4	860	08/02/00	05/24/00	000	6.750	6.750	100.000	15,000,000.00
A 38321	BK AMER C.D.	06050EMH4	860	08/02/00	05/24/00	000	6.750	6.750	100.000	6,000,000.00
A 38322	BK AMER CD	06050EMH4	100	08/02/00	05/24/00	000	6.200	6.200	100.000	10,000,000.00
A 38323	BK AMER CD	06050EMH4	857	08/09/00	02/17/00	000	6.600	6.600	100.000	20,000,000.00
A 38324	BK AMER CD	06050EMH4	901	08/14/00	06/08/00	000	6.600	6.600	100.000	600,000.00
A 38325	BK AMER CD	06050EMH4	901	08/14/00	06/08/00	000	6.600	6.600	100.000	10,400,000.00
A 38326	BK AMER CD	06050EMH4	858	08/14/00	06/08/00	000	6.600	6.600	100.000	3,000,000.00
A 38327	BK AMER CD	06050EMH4	100	08/15/00	01/07/00	000	6.110	6.110	100.000	19,000,000.00
A 38328	BK AMER CD	06050EMH4	100	08/15/00	01/07/00	000	6.110	6.110	100.000	7,000,000.00
A 38329	BK AMER CD	06050EMH4	461	08/15/00	01/07/00	000	6.110	6.110	100.000	4,682,000.00
A 38330	BK AMER CD	06050EMH4	473	08/15/00	01/07/00	000	6.110	6.110	100.000	93,000.00
A 38331	BK AMER CD	06050EMH4	473	08/15/00	01/07/00	000	6.110	6.110	100.000	93,000.00
A 38332	BK AMER CD	06050EMH4	473	08/15/00	01/07/00	000	6.110	6.110	100.000	175,000.00
A 38333	BK AMER CD	06050EMH4	473	08/15/00	01/07/00	000	6.110	6.110	100.000	175,000.00
A 38334	BK AMER CD	06050EMH4	473	08/15/00	01/07/00	000	6.110	6.110	100.000	40,000.00
A 38335	BK AMER CD	06050EMH4	473	08/15/00	01/07/00	000	6.110	6.110	100.000	8,000,000.00
A 38336	BK AMER CD	06050EMH4	473	08/15/00	01/07/00	000	6.110	6.110	100.000	12,000,000.00
A 38337	BK AMER CD	06050EMH4	473	08/15/00	01/07/00	000	6.110	6.110	100.000	7,000,000.00
A 38338	BK AMER CD	06050EMH4	473	08/15/00	01/07/00	000	6.110	6.110	100.000	6,000,000.00
A 38339	BK AMER CD	06050EMH4	473	08/15/00	01/07/00	000	6.110	6.110	100.000	18,000,000.00
A 38340	BK AMER CD	06050EMH4	473	08/15/00	01/07/00	000	6.110	6.110	100.000	3,000,000.00
A 38341	BK AMER CD	06050EMH4	473	08/15/00	01/07/00	000	6.110	6.110	100.000	7,000,000.00
A 38342	BK AMER C.D.	06050EMH4	9701	08/15/00	05/19/00	000	6.770	6.770	100.000	3,000,000.00
A 38343	BK AMER C.D.	06050EMH4	9701	08/15/00	05/19/00	000	6.770	6.770	100.000	7,000,000.00
A 38344	BK AMER C.D.	06050EMH4	9701	08/15/00	05/19/00	000	6.770	6.770	100.000	3,000,000.00
A 38345	BK AMER C.D.	06050EMH4	9701	08/15/00	05/19/00	000	6.770	6.770	100.000	7,000,000.00
A 38346	BK AMER C.D.	06050EMH4	9701	08/15/00	05/19/00	000	6.770	6.770	100.000	4,000,000.00
A 38347	BK AMER C.D.	06050EMH4	9701	08/15/00	05/19/00	000	6.770	6.770	100.000	4,000,000.00
A 38348	BK AMER C.D.	06050EMH4	9701	08/15/00	05/19/00	000	6.770	6.770	100.000	5,000,000.00
A 38349	BK AMER C.D.	06050EMH4	9701	08/15/00	05/19/00	000	6.770	6.770	100.000	10,000,000.00
A 38350	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38351	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38352	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38353	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38354	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38355	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38356	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38357	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38358	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38359	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38360	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38361	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38362	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38363	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38364	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38365	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38366	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38367	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38368	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38369	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38370	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38371	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38372	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38373	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38374	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38375	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38376	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38377	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38378	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38379	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38380	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38381	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38382	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38383	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38384	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38385	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38386	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38387	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38388	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38389	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38390	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38391	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000	6.600	6.600	100.000	25,000,000.00
A 38392	BK AMER CD	06050EMH4	9701	08/15/00	05/19/00	000				

* ACTIVE TRANSACTIONS *

CITY OF COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
06/01/00 TO 06/30/00
SETTLEMENT DATE BASIS
34 FUNDS

PAGE: 1
RUN: 07/06/00 00:01:15

INVSMT NO. MEMO	DESCRIPTION/POOL#	BANK CASH DATE	BROK ENTRY	MATURITY SETTLE	TRADE/ TYN	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREB / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34446 T NOTE(98.28)		40		06/30/00	06/30/00	AMRT	5.875	56,250.00	-56,250.00	
			40	07/05/00	06/30/00	MAT	6.140		-146,875.00	5,146,875.00
				07/05/00	06/30/00		5.875	-5,000,000.00	-5,000,000.00	
35462 T NOTE		19		12/31/01	06/30/00	INTR	6.125		-306,250.00	306,250.00
		06/30/00	07/05/00	06/30/00	06/30/00	AMRT	5.375		-26,880.00	
36844 T NOTE (99.26)		19		07/05/00	06/30/00	AMRT	5.495		-322,500.00	
			40	07/05/00	06/30/00	MAT	5.375	-12,000,000.00	-12,000,000.00	
				06/30/00	06/30/00	AMRT	5.495		-26,880.00	12,322,500.00
36842 T NOTE (99.26)		19		07/05/00	06/30/00	AMRT	5.375		-322,500.00	
			74	07/05/00	06/30/00	MAT	5.495		-26,880.00	
				06/30/00	06/30/00	AMRT	5.495	-12,000,000.00	-12,000,000.00	
36843 T NOTE (99.26)		19		07/05/00	06/30/00	AMRT	5.495		-26,880.00	12,322,500.00
			87	07/05/00	06/30/00	MAT	5.375	-12,000,000.00	-12,000,000.00	
				06/30/00	06/30/00	AMRT	5.495		-322,500.00	
36844 T NOTE (99.26)		19		07/05/00	06/30/00	AMRT	5.375		-26,880.00	12,322,500.00
			89	07/05/00	06/30/00	MAT	5.495	-12,000,000.00	-12,000,000.00	
				06/30/00	06/30/00	AMRT	5.495		-322,500.00	
38039 BK AMER B/A		19		07/05/00	06/19/00	MAT	5.800	-7,000,000.00	-6,811,661.11	12,322,500.00
38144 BK AMER CD		19		07/05/00	06/19/00	MAT	5.960	-10,000,000.00	-40,000,000.00	7,000,000.00
38212 BK AMER CD		19		07/05/00	06/20/00	MAT	6.050	-20,000,000.00	-20,000,000.00	40,779,777.78
38213 FEDD HOME LTN MTG CORE		19		07/05/00	06/06/00	MAT	6.060	-50,000,000.00	-49,291,666.67	20,212,100.00
			40	06/29/00	06/29/00	MAT	6.086	-50,000,000.00	-49,291,666.67	-708,333.33
38214 FEDD HOME LTN MTG CORE		19		07/05/00	06/29/00	MAT	6.000	-50,000,000.00	-49,291,666.67	50,000,000.00
38215 FEDERAL NATL MTG ASSN D		19		07/05/00	06/29/00	MAT	6.086	-25,000,000.00	-24,645,833.33	-354,166.67
			40	06/01/00	06/01/00	MAT	6.040	-10,000,000.00	-9,906,044.44	25,000,000.00
38225 BK AMER CD		19		07/05/00	06/05/00	MAT	6.097	-25,000,000.00	-25,000,000.00	10,000,000.00
38228 MERRILL LYNCH CP		19		07/05/00	06/05/00	MAT	6.050	-10,000,000.00	-9,904,208.33	25,235,277.78
38233 SALOMON CP		19		07/05/00	06/06/00	MAT	6.109	-18,000,000.00	-17,830,320.00	10,000,000.00
			89	06/06/00	06/06/00	MAT	6.118	-27,000,000.00	-27,000,000.00	18,000,000.00
38233 BK AMER CD		19		07/05/00	06/05/00	MAT	6.080	-27,000,000.00	-27,000,000.00	27,250,800.00
			40	06/05/00	06/05/00	MAT	6.080	-27,000,000.00	-27,000,000.00	27,250,800.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
06/01/00 TO 06/30/00
SETTLEMENT DATE BASIS

PAGE: 2
RUN: 07/06/00 00:01:15

34 FUNDS

INVSMT DESCRIPTION/POOL# NO. MEMO	BANK BROK	MATURITY	TRADE/ SETTLE	TXN COUN TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PRER / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38234 BK AMER CD	19	40 06/05/00 06/05/00	MAT	6.080	-10,000,000.00	-10,000,000.00	-92,888.89	10,092,888.89
38235 BK AMER CD	19	40 06/05/00 06/05/00	MAT	6.100	-18,000,000.00	-18,000,000.00	-210,450.00	18,210,450.00
38236 BK AMER CD	19	40 06/19/00 06/19/00	MAT	6.100	-6,000,000.00	-6,000,000.00	-70,150.00	6,070,150.00
38237 BK AMER CD	19	40 06/19/00 06/19/00	MAT	6.100	-9,000,000.00	-9,000,000.00	-105,225.00	9,105,225.00
38238 BK AMER CD	19	40 06/19/00 06/19/00	MAT	6.100	-7,000,000.00	-7,000,000.00	-81,841.67	7,081,841.67
38239 BK AMER CD	19	40 06/19/00 06/19/00	MAT	6.100	-6,000,000.00	-6,000,000.00	-70,150.00	6,070,150.00
38240 BK AMER CD	19	40 06/19/00 06/19/00	MAT	6.100	-4,000,000.00	-4,000,000.00	-46,766.67	4,046,766.67
38241 BK AMER C.D	19	40 06/19/00 06/19/00	MAT	6.100	-33,600,000.00	-33,600,000.00	-318,826.67	33,918,826.67
38242 BK AMER C.D	19	40 06/15/00 06/15/00	MAT	6.100	-1,400,000.00	-1,400,000.00	-13,284.44	1,413,284.44
38243 BK AMER C.D	19	40 06/15/00 06/15/00	MAT	6.100	-3,000,000.00	-3,000,000.00	-28,466.67	3,028,466.67
38244 BK AMER C.D	19	40 06/15/00 06/15/00	MAT	6.100	-3,000,000.00	-3,000,000.00	-28,466.67	3,028,466.67
38245 BK AMER C.D	19	40 06/15/00 06/15/00	MAT	6.100	-3,000,000.00	-3,000,000.00	-28,466.67	3,028,466.67
38246 BK AMER C.D	19	40 06/15/00 06/15/00	MAT	6.100	-4,000,000.00	-4,000,000.00	-37,955.56	4,037,955.56
38247 BK AMER C.D	19	40 06/15/00 06/15/00	MAT	6.100	-2,000,000.00	-2,000,000.00	-18,977.78	2,018,977.78
38248 SALOMON S.B. CP	19	89 06/05/00 06/05/00	MAT	6.098	-28,000,000.00	-27,778,842.89	-221,157.11	28,000,000.00
38249 SALOMON S.B. CP	19	89 06/05/00 06/05/00	MAT	6.098	-6,000,000.00	-5,952,607.00	-47,393.00	6,000,000.00
38250 SALOMON S.B. CP	19	89 06/05/00 06/05/00	MAT	6.098	-6,000,000.00	-5,952,607.00	-47,393.00	6,000,000.00
38251 SALOMON S.B. CP	19	89 06/05/00 06/05/00	MAT	6.098	-6,000,000.00	-5,952,607.00	-47,393.00	6,000,000.00
38254 BK AMER CD	19	40 06/20/00 06/20/00	MAT	6.060	-683,860.65	-683,860.65	-8,863.97	692,724.62
38255 BK AMER CD	19	40 06/20/00 06/20/00	MAT	6.060	-19,736,897.50	-19,736,897.50	-255,823.09	19,992,720.59
38256 BK AMER CD	19	40 06/20/00 06/20/00	MAT	6.060	-14,579,241.85	-14,579,241.85	-188,971.27	14,768,213.12
38262 SALOMON SB C/P	19	84 06/02/00 06/02/00	MAT	6.100	-40,000,000.00	-39,737,400.00	-262,600.00	40,000,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M.R. DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 06/01/00 NO 06/30/00
 SETTLEMENT DATE BASIS
 34 FUNDS

PAGE: 3
 RUN: 07/06/00 00:01:15

INVSMT NO. MEMO	DESCRIPTION/POOL#	BANK CASH DATE	BROK ENTRY	TRADE/ SETTLE	TXN YIELD	Coupon	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT / (ACCRET)	(GAIN)/LOSS SETTLEMENT
38267 BK AMER CD		19	40	06/20/00 06/20/00	MAT	6.200	-25,000,000.00	-25,000,000.00	-228,194.44	25,228,194.44
				07/05/00 06/20/00		6.200				
38266 SALOMON SMITH CP		19	89	06/08/00 06/08/00	MAT	6.220	-50,000,000.00	-49,671,722.22	-328,277.78	50,000,000.00
				07/05/00 06/08/00		6.261				
38297 BK AMER C.D.		19	40	06/07/00 06/07/00	MAT	6.520	-25,000,000.00	-25,000,000.00	-67,916.67	25,067,916.67
				07/05/00 06/07/00		6.520				
38296 BK AMER C.D.		19	40	06/15/00 06/15/00	MAT	6.520	-3,000,000.00	-3,000,000.00	-12,496.67	3,012,496.67
				07/05/00 06/15/00		6.520				
38299 BK AMER C.D.		19	40	06/15/00 06/15/00	MAT	6.520	-11,000,000.00	-11,000,000.00	-45,821.11	11,045,821.11
				07/05/00 06/15/00		6.520				
38300 BK AMER C.D.		19	40	06/15/00 06/15/00	MAT	6.520	-2,000,000.00	-2,000,000.00	-8,331.11	2,008,331.11
				07/05/00 06/15/00		6.520				
38301 BK AMER C.D.		19	40	06/15/00 06/15/00	MAT	6.520	-4,000,000.00	-4,000,000.00	-16,662.22	4,016,662.22
				07/05/00 06/15/00		6.520				
38302 BK AMER C.D.		19	40	06/15/00 06/15/00	MAT	6.520	-1,000,000.00	-1,000,000.00	-4,165.56	1,004,165.56
				07/05/00 06/15/00		6.520				
38303 BK AMER C.D.		19	40	06/15/00 06/15/00	MAT	6.520	-4,000,000.00	-4,000,000.00	-16,662.22	4,016,662.22
				07/05/00 06/15/00		6.520				
38304 BK AMER C.D.		19	40	06/21/00 06/21/00	MAT	6.520	-10,000,000.00	-10,000,000.00	-52,522.22	10,052,522.22
				07/05/00 06/21/00		6.520				
38305 BK AMER C.D.		19	40	06/21/00 06/21/00	MAT	6.520	-6,000,000.00	-6,000,000.00	-31,513.33	6,031,513.33
				07/05/00 06/21/00		6.520				
38306 BK AMER C.D.		19	40	06/21/00 06/21/00	MAT	6.520	-1,000,000.00	-1,000,000.00	-5,252.22	1,005,252.22
				07/05/00 06/21/00		6.520				
38307 BK AMER C.D.		19	40	06/21/00 06/21/00	MAT	6.520	-2,000,000.00	-2,000,000.00	-10,504.44	2,010,504.44
				07/05/00 06/21/00		6.520				
38308 BK AMER C.D.		19	40	06/21/00 06/21/00	MAT	6.520	-4,000,000.00	-4,000,000.00	-21,008.89	4,021,008.89
				07/05/00 06/21/00		6.520				
38309 BK AMER C.D.		19	40	06/21/00 06/21/00	MAT	6.520	-2,000,000.00	-2,000,000.00	-10,504.44	2,010,504.44
				07/05/00 06/21/00		6.520				
38310 BK AMER C.D.		19	40	06/23/00 06/23/00	MAT	6.520	-13,000,000.00	-13,000,000.00	-72,987.78	13,072,987.78
				07/05/00 06/23/00		6.520				
38311 BK AMER C.D.		19	40	06/23/00 06/23/00	MAT	6.520	-10,000,000.00	-10,000,000.00	-56,144.44	10,056,144.44
				07/05/00 06/23/00		6.520				
38312 BK AMER C.D.		19	40	06/23/00 06/23/00	MAT	6.520	-2,000,000.00	-2,000,000.00	-11,228.89	2,011,228.89
				07/05/00 06/23/00		6.520				
38313 BK AMER C.D.		19	40	06/29/00 06/29/00	MAT	6.520	-50,000,000.00	-50,000,000.00	-335,055.56	50,335,055.56
				07/05/00 06/29/00		6.520				
38314 BK AMER C.D.		19	40	06/30/00 06/30/00	MAT	6.520	-50,000,000.00	-50,000,000.00	-344,111.11	50,344,111.11
				07/05/00 06/30/00		6.520				
38336 MERRILL LYNCH		19	45	06/07/00 06/07/00	MAT	6.560	-30,000,000.00	-29,961,733.33	-38,266.67	30,000,000.00
				07/05/00 06/07/00		6.568				
38337 BK NY B/A		19	70	10/24/00 06/02/00	FURC	6.853	6,000,000.00	5,839,920.00	-160,080.00	-5,839,920.00
				06/05/00 06/02/00		6.853				

INVSMT NO.	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/ SETTLE	TYN	COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREB / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
MEMO		CASH DATE	ENTRY				YIELD				
38336	TRANSAMERICA C/P	19	40	07/05/00	06/05/00	PURC	6.550	27,637,000.00	27,486,148.04		-27,486,148.04
				06/05/00	06/05/00		6.586		-150,851.96		
38339	TRANSAMERICA C/P	19	40	07/07/00	06/05/00	PURC	6.520	30,000,000.00	29,826,133.33		-29,826,133.33
				06/05/00	06/05/00		6.558		-173,866.67		
38340	SALOMON SB C/P	19	89	08/07/00	06/05/00	PURC	6.550	50,000,000.00	49,426,875.00		-49,426,875.00
				06/05/00	06/05/00		6.626		-573,125.00		
38341	BK AMER C.D.	19	40	08/15/00	06/06/00	PURC	6.600	10,000,000.00	10,000,000.00		-10,000,000.00
				06/06/00	06/06/00		6.600				
38342	BK AMER C.D.	19	40	08/15/00	06/06/00	PURC	6.600	25,000,000.00	25,000,000.00		-25,000,000.00
				06/06/00	06/06/00		6.600				
38343	BK AMER C.D.	19	40	08/15/00	06/06/00	PURC	6.600	10,000,000.00	10,000,000.00		-10,000,000.00
				06/06/00	06/06/00		6.600				
38344	BK AMER C.D.	19	40	08/29/00	06/06/00	PURC	6.600	2,400,000.00	2,400,000.00		-2,400,000.00
				06/06/00	06/06/00		6.600				
38345	BK AMER C.D.	19	40	08/29/00	06/06/00	PURC	6.600	6,000,000.00	6,000,000.00		-6,000,000.00
				06/06/00	06/06/00		6.600				
38347	UNIV OF CALIF	19	89	07/14/00	06/07/00	PURC	6.510	14,870,000.00	14,770,507.31		-14,770,507.31
				06/07/00	06/07/00		6.554		-99,492.69		
38348	BK AMER CD	19	40	08/14/00	06/08/00	PURC	6.600	600,000.00	600,000.00		-600,000.00
				06/08/00	06/08/00		6.600				
38349	BK AMER CD	19	40	08/14/00	06/08/00	PURC	6.600	10,400,000.00	10,400,000.00		-10,400,000.00
				06/08/00	06/08/00		6.600				
38350	BK AMER CD	19	40	08/14/00	06/08/00	PURC	6.600	3,000,000.00	3,000,000.00		-3,000,000.00
				06/08/00	06/08/00		6.600				
38351	BK AMER CD	19	40	08/14/00	06/08/00	PURC	6.600	19,000,000.00	19,000,000.00		-19,000,000.00
				06/08/00	06/08/00		6.600				
38352	BK AMER CD	19	40	08/14/00	06/08/00	PURC	6.600	7,000,000.00	7,000,000.00		-7,000,000.00
				06/08/00	06/08/00		6.600				
38353	SALOMON C/P	19	89	07/24/00	06/20/00	PURC	6.550	50,000,000.00	49,690,694.44		-49,690,694.44
				06/20/00	06/20/00		6.591		-309,305.56		
38354	MERRILL LYNCH C/P	19	45	07/06/00	06/21/00	PURC	6.550	50,000,000.00	49,863,541.67		-49,863,541.67
				06/21/00	06/21/00		6.568		-136,458.33		
38355	MERRILL LYNCH C/P	19	45	07/05/00	06/21/00	PURC	6.550	50,000,000.00	49,872,638.89		-49,872,638.89
				06/21/00	06/21/00		6.567		-127,361.11		
38356	SALOMON S/B CP	19	89	07/12/00	06/21/00	PURC	6.550	6,000,000.00	5,977,074.00		-5,977,074.00
				06/21/00	06/21/00		6.575		-22,926.00		
38357	SALOMON S/B CP	19	89	07/12/00	06/21/00	PURC	6.550	6,000,000.00	5,977,074.00		-5,977,074.00
				06/21/00	06/21/00		6.575		-22,926.00		
38358	SALOMON S/B CP	19	89	07/12/00	06/21/00	PURC	6.550	4,000,000.00	3,984,724.33		-3,984,724.33
				06/21/00	06/21/00		6.572		-15,275.67		
38359	SALOMON S/B CP	19	89	07/12/00	06/21/00	PURC	6.550	6,000,000.00	5,977,074.00		-5,977,074.00
				06/21/00	06/21/00		6.575		-22,926.00		
38360	SALOMON S/B CP	19	89	07/12/00	06/21/00	PURC	6.550	4,000,000.00	3,984,716.00		-3,984,716.00
				06/21/00	06/21/00		6.575		-19,284.00		

* ACTIVE TRANSACTIONS *

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/ CASH DATE	SETTLE ENTRY	TYN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
								ORIGINAL FACE	PRM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38361	SALOMON S/B CP	19	89 07/12/00	06/21/00	PURC	6.550		2,000,000.00	1,992,358.00		-1,992,358.00
				06/21/00	06/21/00	PURC	6.575		-7,642.00		
38362	SALOMON S/B CP	19	89 07/12/00	06/21/00	PURC	6.550		3,000,000.00	2,988,537.00		-2,988,537.00
				06/21/00	06/21/00	PURC	6.575		-11,463.00		
38363	SALOMON S/B CP	19	89 07/12/00	06/21/00	PURC	6.550		3,000,000.00	2,988,537.00		-2,988,537.00
				06/21/00	06/21/00	PURC	6.575		-11,463.00		
38364	SALOMON S/B CP	19	89 07/12/00	06/21/00	PURC	6.550		4,000,000.00	3,984,716.00		-3,984,716.00
				06/21/00	06/21/00	PURC	6.575		-13,284.00		
38365	SALOMON S/B CP	19	89 07/12/00	06/21/00	PURC	6.550		12,000,000.00	11,954,148.00		-11,954,148.00
				06/21/00	06/21/00	PURC	6.575		-45,852.00		
38366	BNY B/A	19	70 09/05/00	06/22/00	PURC	6.470		1,500,000.00	1,479,781.25		-1,479,781.25
				06/21/00	06/22/00	PURC	6.558		-20,218.75		
38367	BNY B/A	19	70 09/11/00	06/22/00	PURC	6.470		2,000,000.00	1,970,885.00		-1,970,885.00
				06/21/00	06/22/00	PURC	6.566		-29,115.00		
38368	BNY INT (64385.23)	19	99 08/30/00	06/02/00	PURC	5.550		25,000,000.00	25,000,000.00		-25,000,000.00
				06/27/00	06/02/00	SALE	5.550		-25,000,000.00		
		99	06/27/00	06/02/00	SALE	5.550		-25,000,000.00			
38369	BK AMER C/P	19	40 08/23/00	06/27/00	PURC	6.640		15,000,000.00	14,845,066.67		-14,845,066.67
				06/27/00	06/28/00	PURC	6.709		-154,933.33		
38370	IBM CREDIT CORP C/P	19	40 07/05/00	06/29/00	PURC	6.630		50,000,000.00	49,944,750.00		-49,944,750.00
				06/29/00	06/29/00	PURC	6.630		-55,250.00		
38371	MERRILL LYNCH C/P	19	45 06/29/00	06/29/00	PURC	6.550		25,000,000.00	24,658,854.17		-24,658,854.17
				06/29/00	06/29/00	PURC	6.641		-341,145.83		
38372	BNY B/A	19	70 10/25/00	06/29/00	PURC	6.520		5,000,000.00	4,893,144.44		-4,893,144.44
				06/29/00	06/29/00	PURC	6.662		-106,855.56		
38373	T NOTE (99.16)	19	45 06/30/02	06/30/00	PURC	6.250		25,000,000.00	24,873,046.88		-24,873,046.88
				06/29/00	06/30/00	PURC	6.525		-126,953.12		
38374	T NOTE (99.16)	19	87 06/30/02	06/30/00	PURC	6.250		25,000,000.00	24,873,046.88		-24,873,046.88
				06/29/00	06/30/00	PURC	6.525		-126,953.12		
38375	T NOTE (99.16)	19	40 06/30/02	06/30/00	PURC	6.250		25,000,000.00	24,873,046.88		-24,873,046.88
				06/29/00	06/30/00	PURC	6.525		-126,953.12		
38376	T NOTE (99.16)	19	89 06/29/00	06/30/00	PURC	6.250		25,000,000.00	24,873,046.88		-24,873,046.88
				06/29/00	06/30/00	PURC	6.525		-126,953.12		
38377	FEDL HOME LOAN BK CONS	19	89 09/14/00	06/30/00	PURC	6.470		1,000,000.00	986,341.11		-986,341.11
				06/29/00	06/30/00	PURC	6.525		-13,658.89		
38379	FEDL HOME LOAN BK CONS	19	89 09/19/00	06/30/00	PURC	6.470		3,000,000.00	2,956,327.50		-2,956,327.50
				06/29/00	06/30/00	PURC	6.566		-43,672.50		
38380	FEDL HOME LOAN BK CONS	19	89 09/23/00	06/30/00	PURC	6.470		33,000,000.00	32,501,810.00		-32,501,810.00
				06/29/00	06/30/00	PURC	6.569		-4,989,190.00		
38381	FEDL HOME LOAN BK CONS	19	40 09/27/00	06/30/00	PURC	6.470		22,000,000.00	21,648,103.89		-21,648,103.89
				06/29/00	06/30/00	PURC	6.575		-351,896.11		
38382	FEDERAL NATL MTG ASSN D	19	40 03/28/00	06/30/00	PURC	6.480		17,000,000.00	16,724,600.00		-16,724,600.00
				06/29/00	06/30/00	PURC	6.587		-275,400.00		

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 DANIEL DAILY 415-554-4487
 M.R. DETAIL TRANSACTION REPORT - FIXED INCOME
 06/01/00 TO 06/30/00
 SETTLEMENT DATE BASIS
 34 FUNDS

PAGE: 6
 RUN: 07/06/00 00:01:15

INVSMT DESCRIPTION/POOL#	BANK BROK MATURITY	TRADE/	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
NO. MEMO	CASH DATE /ENTRY	SETTLE	TYPE YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38383 FEDL HOME LLN MTG CORP	19	40 09/28/00	06/30/00 PURC	6,480	15,000,000.00	14,757,000.00	-14,757,000.00
		06/29/00	06/30/00	6,587	-243,000.00		
38384 FEDERAL NATL MTG ASSN D	19	89 12/21/00	06/30/00 PURC	6,490	5,000,000.00	4,843,158.33	-4,843,158.33
		06/29/00	06/30/00	6,700	-156,841.67		
38385 FEDL HOME LOAN BK CONS	19	89 12/22/00	06/30/00 PURC	6,470	7,000,000.00	6,779,840.28	-6,779,840.28
		06/29/00	06/30/00	6,680	-220,159.72		
38386 FEDL HOME LOAN BK CONS	19	89 12/27/00	06/30/00 PURC	6,470	10,000,000.00	9,676,500.00	-9,676,500.00
		06/28/00	06/30/00	6,686	-323,500.00		
38387 FEDL HOME LOAN BK CONS	19	40 07/28/00	06/30/00 PURC	6,450	16,000,000.00	15,919,733.33	-15,919,733.33
		06/29/00	06/30/00	6,483	-80,266.67		
38388 BK AMER C/P	19	40 07/07/00	06/30/00 PURC	6,809	15,000,000.00	14,980,166.67	-14,980,166.67
		06/29/00	06/30/00	6,420	25,000,000.00	24,906,375.00	-24,906,375.00
38389 FEDL HOME LOAN BK CONS	19	40 07/21/00	06/30/00 PURC	6,444	13,000,000.00	12,820,376.11	-12,820,376.11
		06/30/00	06/30/00	6,460	-179,623.89		
38391 FEDL HOME LOAN BK CONS	19	40 09/15/00	06/30/00 PURC	6,551	13,000,000.00	12,820,376.11	-12,820,376.11
		06/30/00	06/30/00	6,551	-179,623.89		

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M R . DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 06/01/00 TO 06/30/00
 REPORT GRAND TOTALS ASSETS

PAGE: 7
 RUN: 07/06/00 00:01:15

TYPE/WEIGHTED TX#	PAR YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC (52)	6.555	827,407,000.00		821,770,418.28	-5,636,581.72				-821,770,418.28
SALE (1)	5.550	-25,000,000.00		-25,000,000.00				-64,385.23	25,064,385.23
INTR (1)	6.186						-306,250.00		
MAT (59)	6.182	-871000000.00		-867688919.99			-9,182,568.91		873,560,408.89
ACR (5)	5.556			163,770.00		-163,770.00			

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



Investment Reports

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

August 7, 2000

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past month, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 15,796,073	Earned Interest Yield
Total Net Earnings	\$ 14,846,980	Pooled Funds 6.379%
Average Age of Portfolio	326 Days	All Funds 6.461%

Total cost of the securities on hand on July 31, 2000 was \$2,722,135,928 with a market value of \$2,715,498,346 plus fixed assets accrued earnings of \$14,722,608.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of July 31, 2000. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of July 2000, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on July 31, 2000.
4. General journal detailing purchases, sales, and interest activities during the month of July 2000.

Very truly yours,


Susan Leal
Treasurer

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Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., E. Navas

Transportation Authority - C. Clark

San Francisco Public Library - 2 copies

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-534-4487

PORTFOLIO STATISTICS
7/01/00 THROUGH 7/31/00

ALL FUNDS

PAGE: 1
RUN: 08/07/00 09:48:16

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	15,770,597.24	.00	.00	N/A	15,770,597.24
TOTAL NET EARNINGS THIS PERIOD:	14,821,504.83	.00	.00	N/A	14,821,504.83
AVERAGE DAILY PORTFOLIO BALANCE:	2,705,502,770.18	.00	.00	N/A	2,705,502,770.18
EARNED INCOME YIELD THIS PERIOD:	6.450	.000	.000	N/A	6.450
END OF PERIOD PORTFOLIO BALANCE:	2,722,135,928.08	.00	.00	N/A	2,722,135,928.08
CURRENT AMORTIZED BOOK VALUE:	2,725,566,155.17	.00	.00	N/A	2,725,566,155.17
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	6.350	.000	.000	N/A	6.350
WEIGHTED AVERAGE DAYS TO MATURITY:	326	0	0	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	326	0	0	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					6.450

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SUMMARY DESCRIPTION

SUMMARY DESCRIPTION	CURN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
(Investment Type) 12 TREASURY NOTES	40.58% (C)	5.563	5.823	99.074	1,115,005,000.00
(Investment Type) 41 FNMN DISCOUNT NOTES	.79% (C)	6.482	6.612	98.035	22,000,000.00
(Investment Type) 43 FEDERAL HOME LOAN DISC NOTES	3.21% (C)	6.469	6.589	98.168	89,000,000.00
(Investment Type) 44 FMC DISCOUNT NOTES	2.00% (C)	6.429	6.504	98.856	55,000,000.00
(Investment Type) 51 BANKERS ACCEPTANCE-DOMESTIC	.52% (C)	6.570	6.716	97.819	14,500,000.00
(Investment Type) 81 COMMERCIAL PAPER DISC	19.45% (C)	6.526	6.578	99.217	533,740,000.00
(Investment Type) 91 NEGOTIABLE C.D.'S	33.44% (C)	6.651	6.651	100.000	910,400,000.00
REPORT TOTALS		6.173	6.296	99.361	2,739,645,000.00
ASSETS					2,722,135,928.08
FIXED					

(REFLECT)

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK FUND	CEN RATE	PAR/SHARES	MARKET VALUE	CURR ACCT	INT UNREALIZED	GAIN
				BROK SAFE	YTM TR	BOOK	MARKET PRICE	PRICE SOURCE	UNREALIZED	LOSS
A 37602 T	NOTE (99.21)	06/01/99 05/31/01	9128275H1	19 9530	5.2500	8,000,000.00	7,920,000.00	71,147.54	SUNGARD	-52,500.00
A 35192 T	NOTE (97.8)	08/15/96 08/15/01	912827592	19 100	7.8750	7,000,000.00	7,100,625.00	254,423.08	SUNGARD	293,734.37
A 35213 T	NOTE (98.27)	09/03/96 08/31/01	912827239	19 100	6.5000	5,000,000.00	5,032,125.00	136,005.43	SUNGARD	61,718.75
A 35214 T	NOTE (98.27)	09/03/96 08/31/01	912827239	19 100	6.5000	5,000,000.00	5,032,125.00	136,005.43	SUNGARD	61,718.75
A 35215 T	NOTE (98.27)	09/03/96 08/31/01	912827239	19 100	6.5000	5,000,000.00	5,032,125.00	136,005.43	SUNGARD	61,718.75
A 35254 T	NOTE (97.11)	09/03/96 08/31/01	912827239	19 100	6.5000	5,000,000.00	5,032,125.00	136,005.43	SUNGARD	61,718.75
A 37786 T	NOTE (99.26)	08/31/99 08/31/01	9128275P3	19 100	5.5000	5,000,000.00	4,950,000.00	115,081.52	SUNGARD	-39,453.13
A 37787 T	NOTE (99.30)	08/31/99 08/31/01	9128275P3	19 100	5.5000	5,000,000.00	4,950,000.00	230,163.04	SUNGARD	-90,700.00
A 37788 T	NOTE (99.235)	08/31/99 08/31/01	9128275P3	19 100	5.5000	5,000,000.00	4,950,000.00	230,163.04	SUNGARD	-72,656.25
A 37789 T	NOTE (99.21)	08/31/99 08/31/01	9128275P3	19 100	5.5000	5,000,000.00	4,950,000.00	115,081.52	SUNGARD	-32,421.88
A 37790 T	NOTE (99.30)	08/31/99 08/31/01	9128275P3	19 100	5.5000	5,000,000.00	4,950,000.00	230,163.04	SUNGARD	-91,600.00
A 37791 T	NOTE (99.21)	08/31/99 08/31/01	9128275P3	19 100	5.5000	5,000,000.00	4,950,000.00	115,081.52	SUNGARD	-32,421.88
A 37792 T	NOTE (99.30)	08/31/99 08/31/01	9128275P3	19 100	5.5000	5,000,000.00	4,950,000.00	230,163.04	SUNGARD	-91,600.00
A 37793 T	NOTE (99.21)	08/31/99 08/31/01	9128275P3	19 100	5.5000	5,000,000.00	4,950,000.00	115,081.52	SUNGARD	-32,421.88
A 37794 T	NOTE (99.21)	08/31/99 08/31/01	9128275P3	19 100	5.5000	5,000,000.00	4,950,000.00	115,081.52	SUNGARD	-32,421.88
A 37795 T	NOTE (99.30)	08/31/99 08/31/01	9128275P3	19 100	5.5000	5,000,000.00	4,950,000.00	230,163.04	SUNGARD	-91,600.00
A 37994 T	NOTE (99.23)	11/30/99 11/30/01	9128272C5	19 100	6.0306	25,000,000.00	24,820,312.50	248,804.64	SUNGARD	-107,421.88
A 37995 T	NOTE (99.23)	11/30/99 11/30/01	9128272C5	19 100	6.0306	25,000,000.00	24,820,312.50	248,804.64	SUNGARD	-107,421.88
A 35462 T	NOTE	12/31/96 12/31/01	9128272E1	19 100	6.1864	9,976,562.50	9,956,250.00	53,260.87	SUNGARD	-20,312.50
A 35520 T	NOTE (98.2)	01/31/97 01/31/02	9128272G6	19 100	6.2500	10,000,000.00	9,975,000.00	1,698.37	SUNGARD	167,737.50
A 35521 T	NOTE (98.10)	01/31/97 01/31/02	9128272G6	19 1	6.2500	20,000,000.00	19,950,000.00	3,396.74	SUNGARD	288,631.25
A 35522 T	NOTE (99.11)	01/31/97 01/31/02	9128272G6	19 100	6.2500	4,000,000.00	3,990,000.00	679.35	SUNGARD	16,875.00
A 35523 T	NOTE (99.11)	01/31/97 01/31/02	9128272G6	19 1	6.2500	6,000,000.00	5,985,000.00	1,019.02	SUNGARD	25,312.50
A 35524 T	NOTE (99.25)	01/31/97 01/31/02	9128272G6	19 100	6.2500	5,000,000.00	4,987,500.00	849.18	SUNGARD	-850.00

(REPMKT)

INVESTMENTS OUTSTANDING AS OF 07/31/00

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK FUND	CEN RATE	PAR/SHARES	MARKET VALUE	CURR ACCT	INT	UNREALIZED GAIN
				BROK S&F#	YTM TR	BOOK	MARKET PRICE	PRICE SOURCE		UNREALIZED LOSS

A 36606	T	NOTE (99.9)	9128274B5	19	100	5.5000	10,000,000.00	9,793,750.00	184,836.07	
		03/31/98 03/31/03		89	5.6707	9,926,562.50	97,9375000000	SUNGARD	-132,812.50	
A 36607	T	NOTE (99.9)	9128274B5	19	100	5.5000	10,000,000.00	9,793,750.00	184,836.07	
		03/31/98 03/31/03		87	5.6707	9,926,562.50	97,9375000000	SUNGARD	-132,812.50	
A 36608	T	NOTE (99.8)	9128274B5	19	100	5.5000	7,000,000.00	6,855,625.00	129,385.25	
		89 000	5.6762	6,946,953.13	97,9375000000	SUNGARD	-91,288.13			
A 36609	T	NOTE (99.8)	9128274B5	19	100	5.5000	7,000,000.00	6,855,625.00	129,385.25	
		03/31/98 03/31/03		87	5.6762	6,946,953.13	97,9375000000	SUNGARD	-91,328.13	
A 36610	T	NOTE (99.8)	9128274B5	19	100	5.5000	7,000,000.00	6,855,625.00	129,385.25	
		03/31/98 03/31/03		74	5.6762	6,946,953.13	97,9375000000	SUNGARD	-91,328.13	
A 36611	T	NOTE (99.8)	9128274B5	19	100	5.5000	7,000,000.00	6,855,625.00	129,385.25	
		03/31/98 03/31/03		19	5.6762	6,946,953.13	97,9375000000	SUNGARD	-91,328.13	
A 36620	T	NOTE (99.13)	9128274B5	19	100	5.5000	10,000,000.00	9,793,750.00	184,836.07	
		03/31/98 03/31/03		89	5.6397	9,939,843.75	97,9375000000	SUNGARD	-146,093.75	
A 36621	T	NOTE (99.13)	9128274B5	19	100	5.5000	10,000,000.00	9,793,750.00	184,836.07	
		03/31/98 03/31/03		74	5.6397	9,939,843.75	97,9375000000	SUNGARD	-146,093.75	
A 36622	T	NOTE (99.13)	9128274B5	19	100	5.5000	10,000,000.00	9,793,750.00	184,836.07	
		03/31/98 03/31/03		40	5.6397	9,939,843.75	97,9375000000	SUNGARD	-146,093.75	
A 36623	T	NOTE (99.13)	9128274B5	19	100	5.5000	10,000,000.00	9,793,750.00	184,836.07	
		03/31/98 03/31/03		87	5.6397	9,939,843.75	97,9375000000	SUNGARD	-146,093.75	
A 36792	T	NOTE (99.23)	9128274H2	19	100	5.5000	25,000,000.00	24,468,750.00	232,923.50	
		06/01/98 05/31/03		74	5.5634	24,931,640.63	97,8750000000	SUNGARD	-462,890.63	
A 36793	T	NOTE (99.23)	9128274H2	19	100	5.5000	25,000,000.00	24,468,750.00	232,923.50	
		06/01/98 05/31/03		89	5.5634	24,931,640.63	97,8750000000	SUNGARD	-462,890.63	
A 36990	T	NOTE (99.23)		19	100	5.5000	5,000,000.00	4,893,750.00	46,584.70	
		06/01/98 05/31/03		40	5.5634	4,986,328.13	97,8750000000	SUNGARD	-92,578.13	
A 36991	T	NOTE (99.23)		19	100	5.5000	5,000,000.00	4,893,750.00	46,584.70	
		06/01/98 05/31/03		40	5.5634	4,986,328.12	97,8750000000	SUNGARD	-92,578.12	
A 33942	T	NOTE (98.20)		40	2335	5.7500	5,431.25	4,923.44	132.69	
		09/27/94 08/15/03		40	7.5200	5,000.00	98,4687500000	SUNGARD	492.19	
A 37126	T	NOTE (99.22)	9128274U3	19	9530	4.2500	10,000,000.00	9,400,000.00	90,081.52	
		11/16/98 11/15/03		50	4.3250	9,966,600.00	94,0000000000	SUNGARD	-566,600.00	
A 37129	T	NOTE (98.25)	9128274U3	19	100	4.2500	10,000,000.00	9,400,000.00	90,081.52	
		11/16/98 11/15/03		74	4.5217	9,879,687.50	94,0000000000	SUNGARD	-479,687.50	
A 37130	T	NOTE (98.25)	9128274U3	19	100	4.2500	10,000,000.00	9,400,000.00	90,081.52	
		11/16/98 11/15/03		89	4.5217	9,879,687.50	94,0000000000	SUNGARD	-479,687.50	
A 37138	T	NOTE (99.8)	9128274U3	19	100	4.2500	10,000,000.00	9,400,000.00	90,081.52	
		11/16/98 11/15/03		89	4.4206	9,924,218.75	94,0000000000	SUNGARD	-524,218.75	
A 37141	T	NOTE (99.8)	9128274U3	19	100	4.2500	10,000,000.00	9,400,000.00	90,081.52	
		11/16/98 11/15/03		40	4.4189	9,925,000.00	94,0000000000	SUNGARD	-525,000.00	
A 37142	T	NOTE (99.8)	9128274U3	19	100	4.2500	10,000,000.00	9,400,000.00	90,081.52	
		11/16/98 11/15/03		74	4.4189	9,925,000.00	94,0000000000	SUNGARD	-525,000.00	
A 37143	T	NOTE (98.26)	9128274U3	19	100	4.2500	10,000,000.00	9,400,000.00	90,081.52	
		11/16/98 11/15/03		40	4.5252	9,878,125.00	94,0000000000	SUNGARD	-478,125.00	
A 37144	T	NOTE (98.26)	9128274U3	19	100	4.2500	10,000,000.00	9,400,000.00	90,081.52	
		11/16/98 11/15/03		87	4.5234	9,878,906.25	94,0000000000	SUNGARD	-478,906.25	
A 37146	T	NOTE (98.30)	9128274U3	19	100	4.2500	40,000,000.00	37,600,000.00	360,326.09	
		11/16/98 11/15/03		40	4.4943	39,566,875.00	94,0000000000	SUNGARD	-1,966,875.00	

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CMR RATE	YTM	PR	PAR/SKIPS	BOOK	MARKET PRICE	CURR ACGR	INT UNREALIZED	LOSS
A 38335	MERRILL LYNCH	05/30/00	08/07/00	59018JH72	19	909	6.5300			5,000,000.00		4,994,575.00	58,012.50		100.00
A 38340	SALOMON SB C/P	06/05/00	08/07/00	79540M073	19	100	6.7153			4,936,462.50		99,8915000000	SUNGARD		
A 38346	UNIV OF CALIF	05/26/00	08/10/00	91411SH41	19	906	6.5600			50,000,000.00		99,945,750.00	518,541.67		333.33
A 38402	SALOMON BROS CP	07/06/00	08/10/00	79540M0A6	19	100	6.5300			49,426,875.00		99,8915000000	SUNGARD		
A 38403	SALOMON BROS CP	07/06/00	08/10/00	79540M0A6	19	7622	6.5300			3,384,000.00		99,8372500000	SUNGARD		42.30
A 38404	SALOMON BROS CP	07/06/00	08/10/00	79540M0A6	19	923	6.5300			26,000,000.00		25,957,685.00	122,965.56		250.00
A 38441	ALBERTSON C/P	07/28/00	08/14/00	01310JH64	19	100	6.4900			26,000,000.00		99,8372500000	SUNGARD		
A 38434	SALOMON C/P	07/18/00	08/11/00	79540M0H1	19	100	6.5099			13,971,500.00		99,983,725.00	65,742.86		-27.86
A 38369	BK AMER C/P	06/27/00	08/23/00	066050H61	19	100	6.5455			10,000,000.00		99,8372500000	SUNGARD		47,097.14
A 38439	UNIV OF CALIF. C/P	07/27/00	08/23/00	91411SH8	19	100	6.4800			996,935.28		99,7649166667	SUNGARD		72.11
A 38442	MERRILL LYNCH C/P	07/28/00	08/24/00	59018JH00	19	100	6.5116			50,000,000.00		49,853,333.33	126,583.33		-7.22
A 38327	SALOMON BROTHER	05/26/00	08/29/00	79540M0V0	19	909	6.6200			49,128,750.00		99,7106666667	SUNGARD		
A 38438	MERRILL LYNCH C/P	07/27/00	08/29/00	59018JH9	19	100	6.4800			15,000,000.00		99,1490,325.00	94,066.66		1,191.67
A 38443	MERRILL LYNCH CP	07/28/00	08/30/00	91411JS50	19	100	6.5270			4,975,700.00		99,6021666667	SUNGARD		4,500.00
A 38444	NEW YORK TIMES CP	07/27/00	09/05/00	65011J374	19	100	6.5000			4,975,000.00		99,6021666667	SUNGARD		-91.67
A 38440	UNIV OF CALIF C/P	07/27/00	09/05/00	91411JS50	19	100	6.5187			5,000,000.00		99,5840833333	SUNGARD		-958.33
A 38444	NEW YORK TIMES CP	07/27/00	09/05/00	65011J374	19	100	6.5000			4,975,000.00		99,5840833333	SUNGARD		61,602.78
A 38443	MERRILL LYNCH CP	07/28/00	08/30/00	91411JS50	19	100	6.5187			4,975,000.00		99,5840833333	SUNGARD		427.77
A 38444	NEW YORK TIMES CP	07/27/00	09/05/00	65011J374	19	100	6.5000			4,975,000.00		99,5840833333	SUNGARD		-1,166.67
A 38443	MERRILL LYNCH CP	07/28/00	08/30/00	91411JS50	19	100	6.5187			4,975,000.00		99,5840833333	SUNGARD		-966.67
A 38444	NEW YORK TIMES CP	07/27/00	09/05/00	65011J374	19	100	6.5000			4,975,000.00		99,5840833333	SUNGARD		3,150.00
A 38440	UNIV OF CALIF C/P	07/27/00	09/05/00	91411JS50	19	100	6.5270			4,975,000.00		99,5840833333	SUNGARD		-102.08
A 38444	NEW YORK TIMES CP	07/27/00	09/05/00	65011J374	19	100	6.5000			4,975,000.00		99,5840833333	SUNGARD		72.22
A 38328	BK AMER	05/26/00	09/12/00	066050C08	19	906	6.6800			25,000,000.00		99,3309166667	SUNGARD		-10,27
A 38433	MERRILL LYNCH C/P	07/14/00	09/11/00	59018J3B1	19	100	6.5000			24,733,680.00		99,2585833333	SUNGARD		81,250.00
A 38371	MERRILL LYNCH C/P	06/29/00	09/12/00	59018J3C9	19	925	6.5500			6,658,421.11		99,2405000000	SUNGARD		-284.73
A 38415	SALOMON BROS C/P	07/06/00	09/13/00	79540M0D8	19	100	6.5300			25,000,000.00		99,2405000000	SUNGARD		1,388.33
A 38445	CLOROX CP	07/28/00	09/18/00	18905J3J6	19	100	6.4800			24,687,100.17		99,2224166667	SUNGARD		150,104.17
A 38445	CLOROX CP	07/28/00	09/18/00	18905J3J6	19	100	6.4800			1,000,000.00		99,2224166667	SUNGARD		24,805.64
A 38445	CLOROX CP	07/28/00	09/18/00	18905J3J6	19	100	6.4800			990,640.00		99,1320000000	SUNGARD		117,902.78
A 38445	CLOROX CP	07/28/00	09/18/00	18905J3J6	19	100	6.4800			990,640.00		99,1320000000	SUNGARD		597.22
A 38445	CLOROX CP	07/28/00	09/18/00	18905J3J6	19	100	6.4800			990,640.00		99,1320000000	SUNGARD		-40.00
SUBTOTAL (Investment Type) B1 COMMERCIAL PAPER 19.53% (M)															
6,5261															
533,740,000.00															
529,560,804.24															
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INVESTMENTS OUTSTANDING AS OF 07/31/00

MAJOR SORT KEY IS ICC#

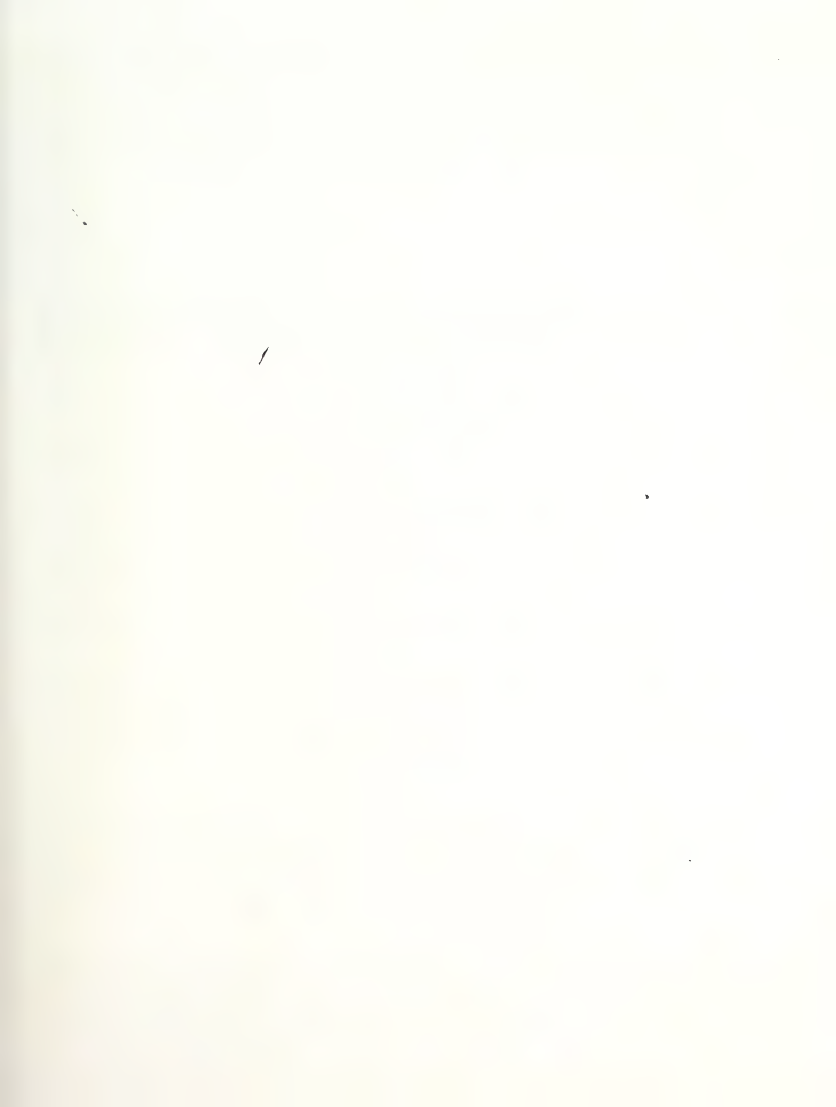
MAJOR SORT KEY IS ICC#											
INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK FUND	CPN RATE	PAR/SHARES	BOOK	MARKET VALUE	CURR ACOR	INT UNREALIZED GAIN	PRICE SOURCE
				BROK SAFE	YTM TR			MARKET PRICE			
A 38341	BK AMER C.D.	06/06/00 08/15/00	06050EN9T	19 9530	6.6000	10,000,000.00		9,999,933.32		102,666.67	SUNARD
A 38342	BK AMER C.D.	06/06/00 08/15/00	06050EN9T	19 9901	6.6000	25,000,000.00		24,999,833.31		256,666.67	SUNARD
A 38343	BK AMER C.D.	06/06/00 08/15/00	06050EN9T	19 876	6.6000	10,000,000.00		9,999,933.32		102,666.67	SUNARD
A 38121	BK AMER CD	02/18/00 08/23/00	06050ENQ1	19 910	6.2000	30,000,000.00		29,989,788.54		852,500.00	SUNARD
A 38344	BK AMER C.D.	06/06/00 08/29/00	06050EN06	19 1	6.6000	2,400,000.00		2,399,969.14		24,640.00	SUNARD
A 38345	BK AMER C.D.	06/06/00 08/29/00	06050EN06	19 879	6.6000	6,000,000.00		5,999,922.85		61,600.00	SUNARD
A 38417	BK AMER C.D.	07/10/00 09/01/00	06050EPD1	19 902	6.5600	2,000,000.00		1,999,937.89		8,017.78	SUNARD
A 38418	BK AMER C.D.	07/10/00 09/01/00	06050EPD1	19 924	6.5600	14,000,000.00		13,999,565.23		56,124.44	SUNARD
A 38419	BK AMER C.D.	07/10/00 09/01/00	06050EPD1	19 908	6.5600	9,000,000.00		8,999,120.50		36,080.00	SUNARD
A 38420	BK AMER C.D.	07/10/00 09/05/00	06050EPD9	19 910	6.5600	20,000,000.00		19,999,301.76		80,177.78	SUNARD
A 38421	BK AMER C.D.	07/10/00 09/05/00	06050EPD9	19 917	6.5600	18,000,000.00		17,999,371.59		72,160.00	SUNARD
A 38433	BK AMER C.D.	07/18/00 09/05/00	06050EPX7	19 100	6.5500	50,000,000.00		49,998,234.60		127,361.11	SUNARD
A 38405	BK AMER CD	07/06/00 09/26/00	06050ENY7	19 888	6.5800	4,000,000.00		3,999,642.0979		19,008.89	SUNARD
A 38406	BK AMER CD	07/06/00 09/26/00	06050ENY7	19 803	6.5800	5,000,000.00		4,999,843.13		23,761.11	SUNARD
A 38407	BK AMER CD	07/06/00 09/26/00	06050ENY7	19 915	6.5800	6,000,000.00		5,999,811.76		28,513.33	SUNARD
A 38408	BK AMER CD	07/06/00 09/26/00	06050ENY7	19 877	6.5800	4,000,000.00		3,999,874.50		19,008.89	SUNARD
A 38409	BK AMER CD	07/06/00 09/26/00	06050ENY7	19 903	6.5800	6,000,000.00		5,999,811.76		28,513.33	SUNARD
A 38410	BK AMER CD	07/06/00 09/26/00	06050ENY7	19 880	6.5800	2,000,000.00		1,999,937.25		9,504.44	SUNARD
A 38411	BK AMER CD	07/06/00 09/26/00	06050ENY7	19 907	6.5800	3,000,000.00		2,999,905.88		14,256.67	SUNARD
A 38412	BK AMER CD	07/06/00 09/26/00	06050ENY7	19 887	6.5800	4,000,000.00		3,999,874.50		19,008.89	SUNARD
A 38413	BK AMER CD	07/06/00 09/26/00	06050ENY7	19 924	6.5800	6,000,000.00		5,999,811.76		28,513.33	SUNARD
A 38414	BK AMER CD	07/06/00 09/26/00	06050ENY7	19 100	6.5800	10,000,000.00		9,999,686.26		47,522.22	SUNARD
A 38395	BK AMER CD	07/05/00 10/02/00	06050ENQ4	19 100	6.7000	41,000,000.00		41,001,976.69		206,025.00	SUNARD
A 38422	BK AMER C.D.	07/10/00 10/03/00	06050EPF6	19 803	6.6300	8,000,000.00		7,999,498.47		32,413.33	SUNARD
				40 000	6.6300	8,000,000.00		99,99373085708		-501.53	

[illegible]

INST	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF	CUN	YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A 35524 T	NOTE (99.25)	9128272266	100	01/31/02	01/31/97	000	6.250	6.305	99.767	5,000,000.00	4,988,350.00
A 35525 T	NOTE (99.16)	9128272266	100	01/31/02	01/31/97	000	6.250	6.370	99.482	10,000,000.00	9,949,218.70
A 35526 T	NOTE (99.16)	9128272266	100	01/31/02	01/31/97	000	6.250	6.372	99.444	10,000,000.00	9,948,337.50
A 35527 T	NOTE (99.16)	9128272266	100	01/31/02	07/31/97	000	6.250	6.361	99.531	10,000,000.00	9,953,125.00
A 35528 T	NOTE (99.16)	9128272266	100	01/31/02	01/31/97	000	6.250	6.370	99.455	10,000,000.00	9,949,318.75
A 35096 T	NOTE (99.18)	91282725X6	1	01/31/02	01/31/00	000	6.375	6.506	99.555	8,000,000.00	7,964,375.00
A 38097 T	NOTE (99.25)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,525.00
A 38098 T	NOTE (99.25)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,525.00
A 38099 T	NOTE (99.25)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,525.00
A 38100 T	NOTE (99.25)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,525.00
A 38101 T	NOTE (99.18)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38102 T	NOTE (99.18)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38103 T	NOTE (99.18)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38104 T	NOTE (99.18)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38105 T	NOTE (99.18)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38106 T	NOTE (99.18)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38107 T	NOTE (99.18)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38108 T	NOTE (99.18)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38109 T	NOTE (99.18)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38110 T	NOTE (99.18)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38111 T	NOTE (99.18)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38112 T	NOTE (99.18)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38113 T	NOTE (99.18)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38114 T	NOTE (99.18)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38115 T	NOTE (99.18)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38116 T	NOTE (99.18)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38117 T	NOTE (99.18)	91282725X6	100	01/31/02	01/31/00	000	6.375	6.502			

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO. (TRICKER)	MATURITY DATE	PURCHASE PRICE	CURR RATE	YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE				
A 37144 T	NOTE (98.26)	912827403	100	11/15/03	11/16/98	0.00	4.250	4.523	98.789	10,000,000.00	9,878,906.25			
A 37146 T	NOTE (98.30)	912827403	100	11/15/03	11/16/98	0.00	4.250	4.484	98.917	40,000,000.00	39,566,875.00			
A 37146 T	NOTE (99.10)	912827403	100	11/15/03	11/15/99	0.00	4.250	5.870	98.297	25,000,000.00	23,578,218.75			
A 37378 T	NOTE (99.12)	912827586	100	02/15/04	02/16/99	0.00	4.750	4.825	99.672	15,000,000.00	14,950,781.25			
A 37379 T	NOTE (99.12)	912827586	100	02/15/04	02/16/99	0.00	4.750	4.892	99.375	15,000,000.00	14,906,250.50			
A 37383 T	NOTE (98.25)	912827586	100	02/15/04	02/25/99	0.00	4.750	5.033	98.766	10,000,000.00	9,876,562.50			
A 37546 T	NOTE (99.4)	912827585	100	05/15/04	05/17/99	0.00	5.250	5.456	99.102	10,000,000.00	9,910,937.25			
A 37949 T	NOTE (99.17)	912827585	100	05/15/04	05/17/99	0.00	5.250	5.882	99.109	20,000,000.00	19,506,250.00			
A 38273 T	NOTE (99.22)	912827585	100	05/15/04	05/10/00	0.00	5.250	6.788	94.672	10,000,000.00	9,467,187.50			
A 38274 T	NOTE (99.22)	912827585	100	05/15/04	05/10/00	0.00	5.250	6.793	94.656	10,000,000.00	9,465,625.00			
A 38275 T	NOTE (99.22)	912827585	100	05/15/04	05/10/00	0.00	5.250	6.788	94.672	10,000,000.00	9,467,187.50			
A 38276 T	NOTE (99.22)	912827585	100	05/15/04	05/10/00	0.00	5.250	6.788	94.672	20,000,000.00	18,934,375.00			
SUBTOTAL (Investment Type) 12 TREASURY NOTES 40.58%(C)										5.563	5.823	99.074	1,115,005,000.00	1,104,683,716.49
A 38382 FEDERAL NATL MTC ASSN DIS	313598865	925	09/28/00	06/30/00	0.00	6.480	6.587	98.380	17,000,000.00	16,724,600.00				
A 38384 FEDERAL NATL MTC ASSN DIS	313588029	924	12/21/00	06/30/00	0.00	6.490	6.700	96.863	5,000,000.00	4,843,158.33				
SUBTOTAL (Investment Type) 41 FIMA DISCOUNT NOTES .79%(C)										6.482	6.612	96.035	22,000,000.00	21,567,758.33
A 38377 FEEDL HOME LOAN BK CONS DI	313384F87	888	09/14/00	06/30/00	0.00	6.470	6.560	98.634	1,000,000.00	986,341.11				
A 38391 FEEDL HOME LOAN BK CONS DI	313384F95	927	09/15/00	06/30/00	0.00	6.460	6.551	98.618	13,000,000.00	12,820,327.11				
A 38379 FEEDL HOME LOAN BK CONS DI	313384G52	902	09/19/00	06/30/00	0.00	6.470	6.566	98.544	3,000,000.00	2,956,327.50				
A 38380 FEEDL HOME LOAN BK CONS DI	313384G86	100	09/12/00	06/30/00	0.00	6.470	6.569	98.450	33,000,000.00	32,501,810.00				
A 38381 FEEDL HOME LOAN BK CONS DI	313384H51	925	09/27/00	06/30/00	0.00	6.470	6.575	98.400	22,000,000.00	21,648,103.89				
A 38385 FEEDL HOME LOAN BK CONS DI	313384U31	859	12/22/00	06/30/00	0.00	6.470	6.680	96.855	7,000,000.00	6,779,804.28				
A 38386 FEEDL HOME LOAN BK CONS DI	313384U80	901	12/27/00	06/30/00	0.00	6.470	6.686	96.765	10,000,000.00	9,676,500.00				
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 3.21%(C)										6.469	6.589	98.168	89,000,000.00	87,369,298.89
A 38392 FEEDL HOME LTN MFG CORP DI	313336083	916	08/29/00	07/05/00	0.00	6.410	6.473	99.021	10,000,000.00	9,902,069.44				
A 38398 FEEDL HOME LTN MFG CORP DI	313336083	859	08/29/00	07/06/00	0.00	6.410	6.472	99.039	20,000,000.00	19,807,700.00				
A 38399 FEEDL HOME LTN MFG CORP DI	313336083	901	08/29/00	07/06/00	0.00	6.410	6.472	99.039	10,000,000.00	9,903,850.00				
A 38383 FEEDL HOME LTN MFG CORP DI	313336H63	100	09/28/00	06/30/00	0.00	6.480	6.587	99.380	15,000,000.00	14,757,000.00				
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES 2.00%(C)										6.429	6.504	98.956	55,000,000.00	54,370,619.44
A 38366 BNY B/A	9902 09/05/00	06/22/00	0.00	6.470	6.558	98.652	1,500,000.00	1,479,781.25						
A 38367 BNY B/A	9902 09/11/00	06/22/00	0.00	6.470	6.566	98.544	2,000,000.00	1,970,885.00						
A 38337 BK NY B/A	6613 10/24/00	06/02/00	0.00	6.670	6.853	97.332	6,000,000.00	5,839,920.00						
A 38372 BNY B/A	100 10/25/00	06/29/00	0.00	6.520	6.682	97.863	5,000,000.00	4,893,144.44						
SUBTOTAL (Investment Type) 51 BANKERS ACCEPTANCE-DOME .52%(C)										6.570	6.716	97.819	14,500,000.00	14,183,730.69

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PUNP	CURN RATE	TRDNG YIELD	BOOK PRICE	PAR SHARES	BOOK VALUE
A 38332	MERRILL LYNCH	59018JH23	927	08/02/00	05/30/00	000	6.630	6.709	98.821	10,000,000.00	9,882,133.33
A 38393	NY TIMES CP	75011JH27	100	08/02/00	07/05/00	000	6.550	6.584	99.491	1,856,000.00	1,846,544.71
A 38400	SALOMON BROS. CP	7954W0H24	919	08/02/00	07/06/00	000	6.530	6.562	99.510	30,000,000.00	29,853,075.00
A 38401	SALOMON BROS. CP	7954W0H24	924	08/02/00	07/06/00	000	6.530	6.562	99.510	20,000,000.00	19,902,050.00
A 38333	MERRILL LYNCH	59018JH23	919	08/03/00	05/30/00	000	6.530	6.710	98.803	5,000,000.00	4,940,145.83
A 38394	SOLOMON SMITH CP	7954W0H23	827	08/04/00	07/05/00	000	6.530	6.565	99.474	50,000,000.00	49,173,986.11
A 38334	MERRILL LYNCH	59018JH23	927	08/03/00	05/30/00	000	6.530	6.712	98.785	5,000,000.00	4,936,462.50
A 38335	MERRILL LYNCH	59018JH23	909	08/07/00	05/30/00	000	6.530	6.715	98.729	5,000,000.00	4,936,462.50
A 38340	SALOMON BROS CP	7954W0H24	100	08/07/00	06/05/00	000	6.550	6.626	98.854	50,000,000.00	49,426,875.00
A 38326	UNIT OF CALIF. C/P	91111JH21	906	08/10/00	05/26/00	000	6.530	6.652	98.615	3,384,000.00	3,337,135.36
A 38402	SALOMON BROS CP	7954W0H26	906	08/10/00	07/06/00	000	6.530	6.590	99.463	26,000,000.00	25,834,469.44
A 38403	SALOMON BROS CP	7954W0H26	7622	08/10/00	07/06/00	000	6.530	6.543	99.366	14,000,000.00	13,911,500.00
A 38404	SALOMON BROS CP	7954W0H26	923	08/10/00	07/06/00	000	6.530	6.563	99.366	10,000,000.00	9,936,600.00
A 38405	SALOMON BROS CP	7954W0H26	100	08/14/00	07/18/00	000	6.510	6.549	99.694	1,000,000.00	996,935.28
A 38441	ALBERTSON C/P	01130JH24	100	08/17/00	07/18/00	000	6.510	6.546	99.458	50,000,000.00	49,728,750.00
A 38434	SALOMON C/P	0660PDH21	100	08/23/00	06/27/00	000	6.640	6.709	98.967	15,000,000.00	14,945,066.67
A 38369	BK AMER C/P	91111JH28	100	08/23/00	07/28/00	000	6.480	6.512	99.514	5,000,000.00	4,975,700.00
A 38439	UNIT OF CALIF. C/P	91111JH28	100	08/23/00	07/28/00	000	6.480	6.512	99.514	5,000,000.00	4,975,700.00
A 38442	MERRILL LYNCH C/P	59018JH20	909	08/24/00	05/26/00	000	6.620	6.738	98.253	4,912,652.78	4,912,652.78
A 38327	SALOMON BROTHER	59018JH29	100	08/29/00	07/27/00	000	6.480	6.519	99.406	5,000,000.00	49,703,000.00
A 38438	MERRILL LYNCH C/P	59018JH29	100	08/29/00	07/27/00	000	6.480	6.519	99.406	3,000,000.00	2,976,400.00
A 38440	UNIT OF CALIF. C/P	91111JH20	100	09/05/00	07/27/00	000	6.480	6.527	99.280	4,000,000.00	3,974,800.00
A 38444	NEW YORK TIMES CP	59018JH21	100	09/11/00	07/14/00	000	6.500	6.548	99.260	1,000,000.00	992,557.22
A 38443	MERRILL LYNCH C/P	59018JH21	100	09/11/00	07/14/00	000	6.500	6.570	98.935	25,000,000.00	24,733,680.56
A 38328	BK AMER	0660PDH28	906	09/12/00	05/26/00	000	6.680	6.818	97.977	7,000,000.00	6,858,421.11
A 38331	MERRILL LYNCH C/P	59018JH29	925	09/12/00	06/29/00	000	6.550	6.641	98.635	25,000,000.00	24,558,854.17
A 38415	SALOMON BROS C/P	7954W0J28	100	09/13/00	07/06/00	000	6.530	6.613	98.748	25,000,000.00	24,687,160.17
A 38445	CLOROX CP	18905JH26	100	09/18/00	07/28/00	000	6.480	6.541	99.064	1,000,000.00	990,604.00
SUBTOTAL (Investment Type) B1 COMMERCIAL PAPER DISC		19.455(C)	6.526	6.578	99.217	533,740,000.00	529,560,804.24				
A 38224	BK AMER C.D.	06050DR12	9901	08/01/00	05/19/00	000	6.770	6.770	100.000	5,000,000.00	5,000,000.00
A 38317	BK AMER C.D.	06050DR12	858	08/01/00	05/24/00	000	6.750	6.750	100.000	50,000,000.00	50,000,000.00
A 38318	BK AMER C.D.	06050DR12	9530	08/02/00	05/24/00	000	6.750	6.750	100.000	13,000,000.00	13,000,000.00
A 38319	BK AMER C.D.	06050DR12	863	08/02/00	05/24/00	000	6.750	6.750	100.000	15,000,000.00	15,000,000.00
A 38320	BK AMER C.D.	06050DR12	920	08/02/00	05/24/00	000	6.750	6.750	100.000	6,000,000.00	6,000,000.00
A 38321	BK AMER C.D.	06050DR12	100	08/02/00	05/24/00	000	6.750	6.750	100.000	10,000,000.00	10,000,000.00
A 38322	BK AMER C.D.	06050DR12	1	08/02/00	05/24/00	000	6.200	6.200	100.000	20,000,000.00	20,000,000.00
A 38348	BK AMER CD	06050DMX0	857	08/14/00	06/08/00	000	6.600	6.600	100.000	600,000.00	600,000.00
A 38349	BK AMER CD	06050DMX0	901	08/14/00	06/08/00	000	6.600	6.600	100.000	10,400,000.00	10,400,000.00
A 38350	BK AMER CD	06050DMX0	1901	08/14/00	06/08/00	000	6.600	6.600	100.000	3,000,000.00	3,000,000.00
A 38351	BK AMER CD	06050DMX0	858	08/14/00	06/08/00	000	6.600	6.600	100.000	19,000,000.00	19,000,000.00
A 38352	BK AMER CD	06050DMX0	1	08/14/00	06/08/00	000	6.600	6.600	100.000	7,000,000.00	7,000,000.00
A 38047	BK AMER CD	06050DF03	100	08/15/00	01/07/00	000	6.110	6.110	100.000	4,692,000.00	4,692,000.00
A 38048	BK AMER CD	06050DF03	467	08/15/00	01/07/00	000	6.110	6.110	100.000	93,000.00	93,000.00



INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURR RATE	YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A 38049 BK AMER CD	06050ER3	471	08/15/00	01/07/00	000	6.110	6.110	100.000	175.000.00	175.000.00	
A 38050 BK AMER CD	06050ER3	473	08/15/00	01/07/00	000	6.110	6.110	100.000	40.000.00	40.000.00	
A 38051 BK AMER CD	06050ER9	910	08/15/00	01/11/00	000	6.120	6.120	100.000	8,000,000.00	8,000,000.00	
A 38052 BK AMER CD	06050E19	100	08/15/00	07/11/00	000	6.120	6.120	100.000	12,000,000.00	12,000,000.00	
A 38290 BK AMER C.D.	06050E19	920	08/15/00	05/19/00	000	6.770	6.770	100.000	7,000,000.00	7,000,000.00	
A 38291 BK AMER C.D.	06050E19	907	08/15/00	05/19/00	000	6.770	6.770	100.000	6,000,000.00	6,000,000.00	
A 38292 BK AMER C.D.	06050E19	900	08/15/00	05/19/00	000	6.770	6.770	100.000	18,000,000.00	18,000,000.00	
A 38293 BK AMER C.D.	06050E19	906	08/15/00	05/19/00	000	6.770	6.770	100.000	3,000,000.00	3,000,000.00	
A 38294 BK AMER C.D.	06050E19	9701	08/15/00	05/19/00	000	6.770	6.770	100.000	7,000,000.00	7,000,000.00	
A 38295 BK AMER C.D.	06050E19	992	08/15/00	05/19/00	000	6.770	6.770	100.000	4,000,000.00	4,000,000.00	
A 38296 BK AMER C.D.	06050E19	9530	08/15/00	06/06/00	000	6.600	6.600	100.000	10,000,000.00	10,000,000.00	
A 38341 BK AMER C.D.	06050E19	9910	08/15/00	06/06/00	000	6.600	6.600	100.000	25,000,000.00	25,000,000.00	
A 38342 BK AMER C.D.	06050E19	876	08/15/00	06/06/00	000	6.600	6.600	100.000	10,000,000.00	10,000,000.00	
A 38343 BK AMER C.D.	06050E19	876	08/15/00	06/06/00	000	6.600	6.600	100.000	10,000,000.00	10,000,000.00	
A 38121 BK AMER CD	06050E01	910	08/23/00	02/18/00	000	6.200	6.200	100.000	30,000,000.00	30,000,000.00	
A 38122 BK AMER CD	06050E06	1	08/23/00	06/06/00	000	6.600	6.600	100.000	2,400,000.00	2,400,000.00	
A 38344 BK AMER C.D.	06050E06	879	08/23/00	06/06/00	000	6.600	6.600	100.000	6,000,000.00	6,000,000.00	
A 38345 BK AMER C.D.	06050E06	902	09/01/00	07/10/00	000	6.580	6.580	100.000	2,000,000.00	2,000,000.00	
A 38417 BK AMER C.D.	06050E01	924	09/01/00	07/10/00	000	6.580	6.580	100.000	14,000,000.00	14,000,000.00	
A 38418 BK AMER C.D.	06050E01	908	09/01/00	07/10/00	000	6.580	6.580	100.000	9,000,000.00	9,000,000.00	
A 38420 BK AMER C.D.	06050E09	910	09/05/00	07/10/00	000	6.580	6.580	100.000	20,000,000.00	20,000,000.00	
A 38421 BK AMER C.D.	06050E09	917	09/05/00	07/10/00	000	6.580	6.580	100.000	18,000,000.00	18,000,000.00	
A 38423 BK AMER C.D.	06050E09	100	09/05/00	07/18/00	000	6.550	6.550	100.000	50,000,000.00	50,000,000.00	
A 38405 BK AMER CD	06050E07	888	09/26/00	07/06/00	000	6.580	6.580	100.000	4,000,000.00	4,000,000.00	
A 38406 BK AMER CD	06050E07	803	09/26/00	07/06/00	000	6.580	6.580	100.000	5,000,000.00	5,000,000.00	
A 38407 BK AMER CD	06050E07	915	09/26/00	07/06/00	000	6.580	6.580	100.000	6,000,000.00	6,000,000.00	
A 38408 BK AMER CD	06050E07	877	09/26/00	07/06/00	000	6.580	6.580	100.000	4,000,000.00	4,000,000.00	
A 38409 BK AMER CD	06050E07	903	09/26/00	07/06/00	000	6.580	6.580	100.000	2,000,000.00	2,000,000.00	
A 38410 BK AMER CD	06050E07	880	09/26/00	07/06/00	000	6.580	6.580	100.000	6,000,000.00	6,000,000.00	
A 38411 BK AMER CD	06050E07	907	09/26/00	07/06/00	000	6.580	6.580	100.000	3,000,000.00	3,000,000.00	
A 38412 BK AMER CD	06050E07	887	09/26/00	07/06/00	000	6.580	6.580	100.000	4,000,000.00	4,000,000.00	
A 38413 BK AMER CD	06050E07	924	09/26/00	07/06/00	000	6.580	6.580	100.000	6,000,000.00	6,000,000.00	
A 38414 BK AMER CD	06050E07	100	09/26/00	07/06/00	000	6.580	6.580	100.000	10,000,000.00	10,000,000.00	
A 38395 BK AMER CD	06050E06	100	10/02/00	07/05/00	000	6.700	6.700	100.000	41,000,000.00	41,000,000.00	
A 38422 BK AMER C.D.	06050E06	893	10/03/00	07/10/00	000	6.630	6.630	100.000	8,000,000.00	8,000,000.00	
A 38423 BK AMER C.D.	06050E06	877	10/03/00	07/10/00	000	6.630	6.630	100.000	11,000,000.00	11,000,000.00	
A 38396 BK AMER CD	06050E06	100	10/10/00	07/05/00	000	6.700	6.700	100.000	42,000,000.00	42,000,000.00	
A 38397 BK AMER CD	06050E06	100	10/11/00	07/05/00	000	6.700	6.700	100.000	30,000,000.00	30,000,000.00	
A 38425 BK AMER C.D.	06050E06	100	10/24/00	07/10/00	000	6.630	6.630	100.000	35,000,000.00	35,000,000.00	
A 38426 BK AMER C.D.	06050E06	926	11/01/00	07/12/00	000	6.680	6.680	100.000	27,000,000.00	27,000,000.00	
A 38427 BK AMER C.D.	06050E06	100	11/01/00	05/17/00	000	7.000	7.000	100.000	49,000,000.00	49,000,000.00	
A 38283 BK AMER C.D.	06050E10	1	11/07/00	05/17/00	000	7.000	7.000	100.000	1,000,000.00	1,000,000.00	
A 38428 BK AMER C.D.	06050E06	100	11/08/00	07/12/00	000	6.680	6.680	100.000	25,000,000.00	25,000,000.00	
A 38429 BK AMER C.D.	06050E06	100	11/21/00	07/12/00	000	6.680	6.680	100.000	10,000,000.00	10,000,000.00	
A 38430 BK AMER C.D.	06050E06	9902	11/21/00	07/12/00	000	6.680	6.680	100.000	10,000,000.00	10,000,000.00	

(SECRET)

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487

INVESTMENT INVENTORRY

PAGE: 6
RUN: 08/07/00 09:39:30

INVESTMENTS OUTSTANDING AS OF 7/31/00

MAJOR SORT KEY IS ICC#

INVSMT NO.	DESCRIPTION	CUSIP	FUND MATURITY NO. (TICKER)	PURCHASE DATE	SAF/ PURP	CUEN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38431 BK AMER C.D.	06050DEPM1	9830	11/21/00	07/12/00	000	6.680	6.680	100.000	14,000,000.00	14,000,000.00
A 38432 BK AMER C.D.	06050DEPM1	907	11/21/00	07/12/00	000	6.680	6.680	100.000	6,000,000.00	6,000,000.00
A 38436 BK AMER C.D.	06050DEOC2	100	12/19/00	07/18/00	000	6.730	6.730	100.000	50,000,000.00	50,000,000.00
A 38437 BK AMER C.D.	06050DEOC28	100	01/02/01	07/19/00	000	6.860	6.860	100.000	50,000,000.00	50,000,000.00
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S						6.651	6.651	100.000	910,400,000.00	910,400,000.00
REPORT TOTALS						6.173	6.296	99.361	2,739,645,000.00	2,722,135,928.08
ASSETS					FIXED					

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/00 TO 07/31/00
SETTLEMENT DATE BASIS
31 FUNDS

PAGE: 1
RUN: 08/07/00 09:39:23

INVSMT NO. MEMO	DESCRIPTION/FOOL#	BANK CASH DATE	BROK ENTRY	MATURITY	TRADE/SETTLE	TXN TYPE	COUPON YIELD	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
								ORIGINAL FACE	PRM / (DISC)	AMORT / (ACCRET)	SETTLEMENT
34710 T NOTE (99.26)		40	07/31/00	07/31/00	AMRT		6.125		82,890.00		
			08/01/00	07/31/00			6.420			-82,890.00	
			89	07/31/00	MAT		6.125	-7,000,000.00	-7,000,000.00	-214,375.00	7,214,375.00
			08/01/00	07/31/00			6.420				
34711 T NOTE (99.28)		40	07/31/00	07/31/00	AMRT		6.125		78,150.00		
			08/01/00	07/31/00			6.410			-78,150.00	
			74	07/31/00	MAT		6.125	-7,000,000.00	-7,000,000.00	-214,375.00	7,214,375.00
			08/01/00	07/31/00			6.410				
34712 T NOTE (99.24)		40	07/12/00	07/12/00	SALE		6.125	-7,000,000.00	-6,912,205.00	-191,995.19	7,191,774.88
			07/12/00	07/12/00			6.440		87,795.00		
34713 T NOTE (99.275)		40	07/19/00	07/19/00	SALE		6.125	-7,000,000.00	-6,920,138.12	-200,240.38	7,199,146.63
			07/19/00	07/19/00			6.420		79,861.88		
34714 T NOTE (99.275)		40	07/31/00	07/31/00	AMRT		6.125		80,598.73		
			08/01/00	07/31/00			6.420			-80,598.73	
			87	07/31/00	MAT		6.125	-7,000,000.00	-7,000,000.00	-214,375.00	7,214,375.00
			08/01/00	07/31/00			6.420				
35520 T NOTE (98.2)		19	01/31/02	07/31/00	INTR		6.250			-312,500.00	312,500.00
			07/31/00	08/01/00	07/31/00		6.710				
35521 T NOTE (98.10)		19	01/31/02	07/31/00	INTR		6.250			-625,000.00	625,000.00
			07/31/00	08/01/00	07/31/00		6.654				
35522 T NOTE (99.11)		19	01/31/02	07/31/00	INTR		6.250			-125,000.00	125,000.00
			07/31/00	08/01/00	07/31/00		6.409				
35523 T NOTE (99.11)		19	01/31/02	07/31/00	INTR		6.250			-187,500.00	187,500.00
			07/31/00	08/01/00	07/31/00		6.409				
35524 T NOTE (99.25)		19	01/31/02	07/31/00	INTR		6.250			-156,250.00	156,250.00
			07/31/00	08/01/00	07/31/00		6.305				
35525 T NOTE (99.16)		19	01/31/02	07/31/00	INTR		6.250			-312,500.00	312,500.00
			07/31/00	08/01/00	07/31/00		6.370				
35526 T NOTE (99.16)		19	01/31/02	07/31/00	INTR		6.250			-312,500.00	312,500.00
			07/31/00	08/01/00	07/31/00		6.372				
35527 T NOTE (99.16)		19	01/31/02	07/31/00	INTR		6.250			-312,500.00	312,500.00
			07/31/00	08/01/00	07/31/00		6.361				
35528 T NOTE (99.16)		19	01/31/02	07/31/00	INTR		6.250			-312,500.00	312,500.00
			07/31/00	08/01/00	07/31/00		6.370				
35529 T NOTE (99.16)		19	01/31/02	07/31/00	INTR		6.250			-312,500.00	312,500.00
			08/01/00	07/18/00	MAT		6.050	-25,000,000.00	-25,000,000.00	-815,069.44	25,815,069.44
36096 T NOTE (99.18)		19	01/31/02	07/31/00	INTR		6.375			-255,000.00	255,000.00
			07/31/00	08/01/00	07/31/00		6.616				
36097 T NOTE (99.25)		19	01/31/02	07/31/00	INTR		6.375			-255,000.00	255,000.00
			07/31/00	08/01/00	07/31/00		6.506				
36098 T NOTE (99.25)		19	01/31/02	07/31/00	INTR		6.375			-255,000.00	255,000.00
			07/31/00	08/01/00	07/31/00		6.506				
36099 T NOTE (99.18)		19	01/31/02	07/31/00	INTR		6.375			-255,000.00	255,000.00
			07/31/00	08/01/00	07/31/00		6.612				

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DAILY 415-554-487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 07/01/00 TO 07/31/00
 SETTLEMENT DATE BASIS
 31 FUNDS

PAGE: 2
 RUN: 08/07/00 09:39:23

INVSMT NO. MEMO	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/ SETTLE	TYN COUPON TYT YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PRFM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38100	T NOTE (99.25)	19	01/31/02	07/31/00	INTR	6.375		-255,000.00	255,000.00
		19	07/31/00	08/01/00	07/31/00	6.502		-255,000.00	
38101	T NOTE (99.18)	19	01/31/02	07/31/00	INTR	6.375			255,000.00
		19	07/31/00	08/01/00	07/31/00	6.612			
38145	BK AMER CD	19	40	07/07/00	07/07/00	6.170		-797,815.28	35,797,815.28
		19	40	07/06/00	07/06/00	6.020		-769,222.22	
38216	FEDL HOME LTN MTG CORP	19	40	07/06/00	07/06/00	6.114		-769,222.22	
		19	40	07/06/00	07/06/00	6.020		-769,222.22	
38217	FEDL HOME LTN MTG CORP	19	40	07/06/00	07/06/00	6.114		-769,222.22	
		19	40	07/06/00	07/06/00	6.020		-769,222.22	
38230	BNY BA	19	70	07/06/00	07/06/00	6.108		-208,526.11	50,000,000.00
		19	40	07/03/00	07/03/00	6.250		-479,166.67	
38263	BK AMER CD	19	40	07/03/00	07/03/00	6.250		-479,166.67	
		19	40	07/05/00	07/05/00	6.250		-616,319.44	50,616,319.44
38264	BK AMER CD	19	40	07/05/00	07/05/00	6.250		-729,166.67	50,729,166.67
		19	40	07/18/00	07/18/00	6.250		-443,100.00	35,000,000.00
38265	BK AMER CD	19	40	07/18/00	07/18/00	6.330		-334,027.78	25,334,027.78
		19	45	07/17/00	07/17/00	6.500		-158,533.33	15,000,000.00
38278	MERRILL LYNCH CP	19	45	07/17/00	07/17/00	6.560		-188,964.44	17,000,000.00
		19	45	07/18/00	07/18/00	6.560		-203,360.00	18,000,000.00
38279	MERRILL LYNCH CP	19	45	07/18/00	07/18/00	6.560		-221,333.33	20,221,333.33
		19	45	07/19/00	07/19/00	6.560		-22,133.33	2,022,133.33
38280	MERRILL LYNCH CP	19	45	07/19/00	07/19/00	6.560		-166,000.00	15,166,000.00
		19	40	07/18/00	07/18/00	6.640		-77,466.67	7,077,466.67
38281	MERRILL LYNCH CP	19	45	07/18/00	07/18/00	6.640		-66,400.00	6,066,400.00
		19	40	07/18/00	07/18/00	6.640		-81,033.33	11,081,033.33
38286	BK AMER C.D.	19	40	07/18/00	07/18/00	6.640		-147,333.33	20,147,333.33
		19	40	07/18/00	07/18/00	6.640			
38287	BK AMER C.D.	19	40	07/18/00	07/18/00	6.640			
		19	40	07/18/00	07/18/00	6.640			
38288	BK AMER C.D.	19	40	07/18/00	07/18/00	6.640			
		19	40	07/18/00	07/18/00	6.640			
38289	BK AMER C.D.	19	40	07/18/00	07/18/00	6.640			
		19	40	07/18/00	07/18/00	6.640			
38315	BK AMER C.D.	19	40	07/03/00	07/03/00	6.630			
		19	40	07/03/00	07/03/00	6.630			
38316	BK AMER C.D.	19	40	07/03/00	07/03/00	6.630			
		19	40	07/03/00	07/03/00	6.630			

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/00 TO 07/31/00
SETTLEMENT DATE BASIS
31 FUNDS

* ACTIVE TRANSACTIONS *

PAGE: 3
RUN: 08/07/00 09:39:23

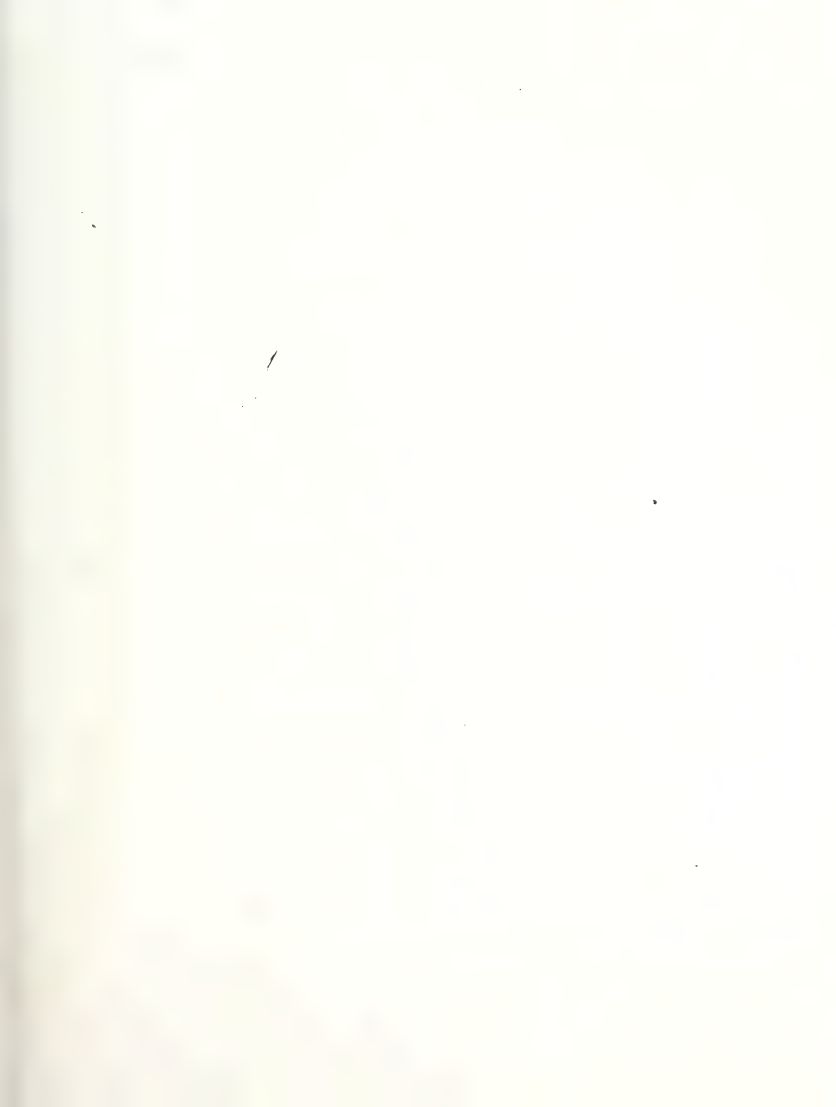
INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
NO.	MEMO	CASH DATE	ENTRY	SETTLE	TYPE	ORIGINAL FACE	FRM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38322	SALOMON BROTHERS	19	89 07/03/00	07/03/00	MAT	6,520	-10,000,000.00	-9,927,555.56	-72,444.44
			08/01/00	07/03/00		6,568			10,000,000.00
38323	UNIV OF CALIF	19	40 07/12/00	07/12/00	MAT	6,540	-5,000,000.00	-4,955,491.67	-44,508.33
			08/01/00	07/12/00		6,599			5,000,000.00
38324	SALOMON BROTHERS	19	89 07/18/00	07/18/00	MAT	6,600	-50,000,000.00	-49,505,000.00	-495,000.00
			08/01/00	07/18/00		6,666			50,000,000.00
38325	SALOMON BROTHERS	19	89 07/21/00	07/21/00	MAT	6,600	-15,000,000.00	-14,843,250.00	-156,750.00
			08/01/00	07/21/00		6,670			15,000,000.00
38329	MERRILL LYNCH	19	45 07/05/00	07/05/00	MAT	6,550	-10,000,000.00	-9,934,500.00	-65,500.00
			08/01/00	07/05/00		6,593			10,000,000.00
38330	MERRILL LYNCH	19	45 07/06/00	07/06/00	MAT	6,550	-11,000,000.00	-10,925,948.61	-74,051.39
			08/01/00	07/06/00		6,594			11,000,000.00
38331	MERRILL LYNCH	19	45 07/17/00	07/17/00	MAT	6,500	-10,000,000.00	-9,912,000.00	-88,000.00
			08/01/00	07/17/00		6,659			10,000,000.00
38338	TRANSAMERICA C/P	19	40 07/05/00	07/05/00	MAT	6,550	-27,637,000.00	-27,486,148.04	-150,851.96
			08/01/00	07/05/00		6,586			27,637,000.00
38339	TRANSAMERICA C/P	19	40 07/07/00	07/07/00	MAT	6,520	-30,000,000.00	-29,826,133.33	-173,866.67
			08/01/00	07/07/00		6,558			30,000,000.00
38347	UNIV OF CALIF	19	89 07/14/00	07/14/00	MAT	6,510	-14,870,000.00	-14,770,507.31	-99,492.69
			08/01/00	07/14/00		6,554			14,870,000.00
38353	SALOMON C/P	19	89 07/24/00	07/24/00	MAT	6,550	-50,000,000.00	-49,690,694.44	-309,305.56
			08/01/00	07/24/00		6,591			50,000,000.00
38354	MERRILL LYNCH C/P	19	45 07/06/00	07/06/00	MAT	6,550	-50,000,000.00	-49,863,541.67	-136,458.33
			08/01/00	07/06/00		6,568			50,000,000.00
38355	MERRILL LYNCH C/P	19	45 07/05/00	07/05/00	MAT	6,550	-50,000,000.00	-49,872,638.89	-127,361.11
			08/01/00	07/05/00		6,567			50,000,000.00
38356	SALOMON S/B CP	19	89 07/12/00	07/12/00	MAT	6,550	-6,000,000.00	-5,977,074.00	-22,926.00
			08/01/00	07/12/00		6,575			6,000,000.00
38357	SALOMON S/B CP	19	89 07/12/00	07/12/00	MAT	6,550	-6,000,000.00	-5,977,074.00	-22,926.00
			08/01/00	07/12/00		6,575			6,000,000.00
38358	SALOMON S/B CP	19	89 07/12/00	07/12/00	MAT	6,550	-4,000,000.00	-3,984,724.33	-15,275.67
			08/01/00	07/12/00		6,572			4,000,000.00
38359	SALOMON S/B CP	19	89 07/12/00	07/12/00	MAT	6,550	-6,000,000.00	-5,977,074.00	-22,926.00
			08/01/00	07/12/00		6,575			6,000,000.00
38360	SALOMON S/B CP	19	89 07/12/00	07/12/00	MAT	6,550	-4,000,000.00	-3,984,716.00	-15,284.00
			08/01/00	07/12/00		6,575			4,000,000.00
38361	SALOMON S/B CP	19	89 07/12/00	07/12/00	MAT	6,550	-2,000,000.00	-1,992,358.00	-7,642.00
			08/01/00	07/12/00		6,575			2,000,000.00
38362	SALOMON S/B CP	19	89 07/12/00	07/12/00	MAT	6,550	-3,000,000.00	-2,988,537.00	-11,463.00
			08/01/00	07/12/00		6,575			3,000,000.00
38363	SALOMON S/B CP	19	89 07/12/00	07/12/00	MAT	6,550	-3,000,000.00	-2,988,537.00	-11,463.00
			08/01/00	07/12/00		6,575			3,000,000.00
38364	SALOMON S/B CP	19	89 07/12/00	07/12/00	MAT	6,550	-4,000,000.00	-3,984,716.00	-15,284.00
			08/01/00	07/12/00		6,575			4,000,000.00

CITY OF SAN FRANCISCO
M. R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/00 TO 07/31/00
SETTLEMENT DATE BASIS
31 FUNDS

* ACTIVE TRANSACTIONS *

PAGE: 4
RUN: 08/07/00 09:39:23

INVSMT DESCRIPTION/POOL# NO. MEMO	BANK BROK MATURITY CASH DATE /ENR/RY	TRADE/ SETTLE	TYN COUPON TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38365 SALOMON S/B CP	19	89 07/12/00 07/12/00 MAT	6.550	-12,000,000.00	-11,954,148.00	-45,852.00	12,000,000.00
		08/01/00 07/12/00	6.575				
38370 IBM CREDIT CORP C/P	19	40 07/05/00 07/05/00 MAT	6.630	-50,000,000.00	-49,944,750.00	-55,250.00	50,000,000.00
		08/01/00 07/05/00	6.637				
38373 T NOTE (99.16)	19	89 06/30/02 07/06/00 SALE	6.250	-25,000,000.00	-24,873,046.88	-25,475.54	25,007,897.42
		08/07/00 07/06/00	6.525		126,983.12		
38387 FEDL HOME LOAN BK CONS	19	40 07/28/00 07/28/00 MAT	6.450	-16,000,000.00	-15,913,733.33	-80,266.67	16,000,000.00
		08/01/00 07/28/00	6.483				
38388 BK AMER C/P	19	40 07/07/00 07/07/00 MAT	6.809	-15,000,000.00	-14,980,166.67	-19,833.33	15,000,000.00
		08/01/00 07/07/00	6.809				
38389 FEDL HOME LOAN BK CONS	19	40 07/21/00 07/21/00 MAT	6.420	-25,000,000.00	-24,906,375.00	-93,625.00	25,000,000.00
		08/01/00 07/21/00	6.444				
38392 FEDL HOME LLN MTG CORP	19	40 08/29/00 07/05/00 PURC	6.410	10,000,000.00	9,902,069.44	-9,902,069.44	
		07/05/00 07/05/00	6.473		-97,930.56		
38393 NY TIMES CP	19	40 08/02/00 07/05/00 PURC	6.550	1,856,000.00	1,846,544.71	-9,455.29	-1,846,544.71
		07/05/00 07/05/00	6.584		-9,455.29		
38394 SOLOMON SMITH CP	19	89 08/03/00 07/05/00 PURC	6.530	50,000,000.00	49,736,986.11	-263,013.89	-49,736,986.11
		07/05/00 07/05/00	6.565				
38395 BK AMER CD	19	40 10/02/00 07/05/00 PURC	6.700	41,000,000.00	41,000,000.00		-41,000,000.00
		07/05/00 07/05/00	6.700				
38396 BK AMER CD	19	40 10/10/00 07/05/00 PURC	6.700	42,000,000.00	42,000,000.00		-42,000,000.00
		07/05/00 07/05/00	6.700				
38397 BK AMER CD	19	40 10/11/00 07/05/00 PURC	6.700	30,000,000.00	30,000,000.00		-30,000,000.00
		07/05/00 07/05/00	6.700				
38398 FEDL HOME LLN MTG CORP	19	40 08/29/00 07/06/00 PURC	6.410	20,000,000.00	19,807,700.00	-192,300.00	-19,807,700.00
		07/05/00 07/06/00	6.472		-192,300.00		
38399 FEDL HOME LLN MTG CORP	19	40 08/29/00 07/06/00 PURC	6.410	10,000,000.00	9,903,850.00	-96,150.00	-9,903,850.00
		07/05/00 07/06/00	6.472		-96,150.00		
38400 SALOMON BROS. CP	19	89 08/02/00 07/06/00 PURC	6.530	30,000,000.00	29,853,075.00	-146,925.00	-29,853,075.00
		07/05/00 07/06/00	6.562		-146,925.00		
38401 SALOMON BROS. CP	19	89 08/02/00 07/06/00 PURC	6.530	20,000,000.00	19,902,050.00	-97,950.00	-19,902,050.00
		07/05/00 07/06/00	6.562		-97,950.00		
CHANGE FUND NO							
38402 SALOMON BROS CP	19	89 08/10/00 07/06/00 PURC	6.530	26,000,000.00	25,834,469.44	-165,530.56	-25,834,469.44
		07/05/00 07/06/00	6.590		-165,530.56		
38403 SALOMON BROS CP	19	89 08/10/00 07/06/00 PURC	6.530	14,000,000.00	13,911,500.00	-88,500.00	-13,911,500.00
		07/05/00 07/06/00	6.543		-88,500.00		
38404 SALOMON BROS CP	19	89 08/10/00 07/06/00 PURC	6.530	10,000,000.00	9,936,600.00	-63,400.00	-9,936,600.00
		07/05/00 07/06/00	6.563		-63,400.00		
38405 BK AMER CD	19	40 09/26/00 07/06/00 PURC	6.580	4,000,000.00	4,000,000.00		-4,000,000.00
		07/05/00 07/06/00	6.580				
38406 BK AMER CD	19	40 09/26/00 07/06/00 PURC	6.580	5,000,000.00	5,000,000.00		-5,000,000.00
		07/05/00 07/06/00	6.580				
38407 BK AMER CD	19	40 09/26/00 07/06/00 PURC	6.580	6,000,000.00	6,000,000.00		-6,000,000.00
		07/05/00 07/06/00	6.580				



* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/00 TO 07/31/00
SETTLEMENT DATE BASIS
31 FUNDS

PAGE: 5
RUN: 06/07/00 09:39:23

INVSMT DESCRIPTION/POOL# NO. MEMO	BANK BROK	MATURITY TRADE/ CASH DATE /ENTRY	SETTLE	TXN COUPON TYE YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PRM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38408 BK AMER CD	19	40	09/26/00	07/06/00	PURC	6,580	4,000,000.00	4,000,000.00
			07/05/00	07/06/00		6,580		-4,000,000.00
38409 BK AMER CD	19	40	09/26/00	07/06/00	PURC	6,580	6,000,000.00	6,000,000.00
			07/05/00	07/06/00		6,580		-6,000,000.00
38410 BK AMER CD	19	40	09/26/00	07/06/00	PURC	6,580	2,000,000.00	2,000,000.00
			09/26/00	07/06/00		6,580		-2,000,000.00
38411 BK AMER CD	19	40	09/26/00	07/06/00	PURC	6,580	3,000,000.00	3,000,000.00
			07/05/00	07/06/00		6,580		-3,000,000.00
38412 BK AMER CD	19	40	09/26/00	07/06/00	PURC	6,580	4,000,000.00	4,000,000.00
			07/05/00	07/06/00		6,580		-4,000,000.00
38413 BK AMER CD	19	40	09/26/00	07/06/00	PURC	6,580	6,000,000.00	6,000,000.00
			07/05/00	07/06/00		6,580		-6,000,000.00
38414 BK AMER CD	19	40	09/26/00	07/06/00	PURC	6,580	10,000,000.00	10,000,000.00
			07/05/00	07/06/00		6,580		-10,000,000.00
38415 SALOMON BROS C/P	19	89	09/13/00	07/06/00	PURC	6,530	25,000,000.00	24,687,104.17
			07/06/00	07/06/00		6,513	-312,895.83	-24,687,104.17
38416 BNY INT (164153.84)	19	99	09/30/00	07/05/00	PURC	5,550	25,000,000.00	25,000,000.00
			07/06/00	07/05/00		5,550		-25,000,000.00
			07/05/00	SALE		5,550	-25,000,000.00	-164,153.84
			07/05/00			5,550		25,164,153.84
38417 BK AMER C.D.	19	40	09/01/00	07/10/00	PURC	6,560	2,000,000.00	2,000,000.00
			07/10/00	07/10/00		6,560		-2,000,000.00
38418 BK AMER C.D.	19	40	09/01/00	07/10/00	PURC	6,560	14,000,000.00	14,000,000.00
			07/10/00	07/10/00		6,560		-14,000,000.00
38419 BK AMER C.D.	19	40	09/01/00	07/10/00	PURC	6,560	9,000,000.00	9,000,000.00
			07/10/00	07/10/00		6,560		-9,000,000.00
38420 BK AMER C.D.	19	40	09/05/00	07/10/00	PURC	6,560	20,000,000.00	20,000,000.00
			07/10/00	07/10/00		6,560		-20,000,000.00
38421 BK AMER C.D.	19	40	09/05/00	07/10/00	PURC	6,560	18,000,000.00	18,000,000.00
			07/10/00	07/10/00		6,560		-18,000,000.00
38422 BK AMER C.D.	19	40	10/03/00	07/10/00	PURC	6,630	8,000,000.00	8,000,000.00
			10/03/00	07/10/00		6,630		-8,000,000.00
38423 BK AMER C.D.	19	40	10/03/00	07/10/00	PURC	6,630	6,000,000.00	6,000,000.00
			10/03/00	07/10/00		6,630		-6,000,000.00
38424 BK AMER C.D.	19	40	10/03/00	07/10/00	PURC	6,630	11,000,000.00	11,000,000.00
			10/03/00	07/10/00		6,630		-11,000,000.00
38425 BK AMER C.D.	19	40	10/24/00	07/10/00	PURC	6,630	35,000,000.00	35,000,000.00
			07/10/00	07/10/00		6,630		-35,000,000.00
38426 BK AMER C.D.	19	40	11/01/00	07/11/00	PURC	6,680	13,000,000.00	13,000,000.00
			07/11/00	07/12/00		6,680		-13,000,000.00
38427 BK AMER C.D.	19	40	11/01/00	07/11/00	PURC	6,680	27,000,000.00	27,000,000.00
			07/11/00	07/12/00		6,680		-27,000,000.00
38428 BK AMER C.D.	19	40	11/08/00	07/11/00	PURC	6,680	25,000,000.00	25,000,000.00
			07/11/00	07/12/00		6,680		-25,000,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M.R. DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 07/01/00 TO 07/31/00
 SETTLEMENT DATE BASIS
 31 FUNDS

PAGE: 6
 RUN: 08/07/00 09:39:23

INVSMT DESCRIPTION/POOL# NO. MEMO	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TXN CODEPN TYE	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
384429 BK AMER C.D.	19	40	11/21/00	07/11/00	PURC	6,680	10,000,000.00	10,000,000.00
			07/11/00	07/12/00		6,680		-10,000,000.00
38430 BK AMER C.D.	19	40	11/21/00	07/11/00	PURC	6,680	10,000,000.00	10,000,000.00
			11/21/00	07/12/00		6,680		-10,000,000.00
38431 BK AMER C.D.	19	40	11/21/00	07/11/00	PURC	6,680	14,000,000.00	14,000,000.00
			11/21/00	07/12/00		6,680		-14,000,000.00
38432 BK AMER C.D.	19	40	11/21/00	07/11/00	PURC	6,680	6,000,000.00	6,000,000.00
			11/21/00	07/12/00		6,680		-6,000,000.00
38433 MERRILL LYNCH C/P	19	45	09/11/00	07/14/00	PURC	6,500	25,000,000.00	24,733,680.56
			07/13/00	07/14/00		6,570		-24,733,680.56
38434 SALOMON C/P	19	89	08/17/00	07/18/00	PURC	6,510	50,000,000.00	49,728,750.00
			07/18/00	07/18/00		6,546		-49,728,750.00
38435 BK AMER C.D.	19	40	09/05/00	07/18/00	PURC	6,550	50,000,000.00	50,000,000.00
			07/18/00	07/18/00		6,550		-50,000,000.00
38436 BK AMER C.D.	19	40	12/19/00	07/18/00	PURC	6,730	50,000,000.00	50,000,000.00
			07/18/00	07/18/00		6,730		-50,000,000.00
38437 BK AMER C.D.	19	40	01/02/01	07/19/00	PURC	6,860	50,000,000.00	50,000,000.00
			07/18/00	07/19/00		6,860		-50,000,000.00
38438 MERRILL LYNCH C/P	19	45	08/29/00	07/27/00	PURC	6,519	50,000,000.00	49,703,000.00
			07/26/00	07/27/00		6,519		-49,703,000.00
38439 UNIV OF CALIF. C/P	19	40	08/23/00	07/27/00	PURC	6,480	5,000,000.00	4,975,700.00
			07/26/00	07/27/00		6,512		-4,975,700.00
38440 UNIV OF CALIF C/P	19	40	09/05/00	07/27/00	PURC	6,480	3,500,000.00	3,474,800.00
			07/26/00	07/27/00		6,527		-3,474,800.00
38441 ALBERTSON C/P	19	40	08/14/00	07/28/00	PURC	6,510	1,000,000.00	996,935.28
			07/28/00	07/28/00		6,510		-996,935.28
38442 MERRILL LYNCH C/P	19	45	08/24/00	07/28/00	PURC	6,480	50,000,000.00	49,757,000.00
			07/28/00	07/28/00		6,512		-49,757,000.00
38443 MERRILL LYNCH CP	19	45	08/30/00	07/28/00	PURC	6,480	40,000,000.00	39,762,400.00
			07/28/00	07/28/00		6,519		-39,762,400.00
38444 NEW YORK TIMES CP	19	40	09/07/00	07/28/00	PURC	6,500	1,000,000.00	992,597.22
			07/28/00	07/28/00		6,548		-992,597.22
38445 CLOROX CP	19	40	09/18/00	07/28/00	PURC	6,480	1,000,000.00	990,640.00
			07/28/00	07/28/00		6,541		-990,640.00

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
 M.R. DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 07/01/00 TO 07/31/00
 REPORT GRAND TOTALS
 ASSETS

PAGE: 7
 RUN: 08/07/00 09:39:23

TYPE / WEIGHTED TXN#	PAR YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC (54)	6.583	1009356000.00		1006437451.93	-2,918,548.07				-1006437451.93
SALE (4)	6.123	-64,000,000.00		-63,705,390.00	294,610.00		-417,711.11	-439,271.66	64,562,372.77
INTR (15)	6.506						-4,186,250.00		
MAF (51)	6.459	-1026007000.00		-1020717664.53			-10485725.74		1025914054.80
ACR (3)	6.417			241,638.73			-241,638.73		



Investment Reports

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

September 8, 2000

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past two months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 32,497,289	Earned Interest Yield
Total Net Earnings	\$ 29,076,636	Pooled Funds 6.335%
Average Age of Portfolio	358 Days	All Funds 6.421%

Total cost of the securities on hand on August 31, 2000 was \$2,646,924,683 with a market value of \$2,644,541,022 plus fixed assets accrued earnings of \$12,714,851.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of August 31, 2000. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of August 2000, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on August 31, 2000.
4. General journal detailing purchases, sales, and interest activities during the month of August 2000.

Very truly yours,


Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., E. Navas

Transportation Authority - C. Clark

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CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
8/01/00 THROUGH 8/31/00

ALL FUNDS

PAGE: 1
RUN: 09/05/00 09:43:31

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	16,726,691.28	.00	.00	N/A	16,726,691.28
TOTAL NET EARNINGS THIS PERIOD:	14,255,130.87	.00	.00	N/A	14,255,130.87
AVERAGE DAILY PORTFOLIO BALANCE:	2,625,952,053.17	.00	.00	N/A	2,625,952,053.17
EARNED INCOME YIELD THIS PERIOD:	6.392	.000	.000	N/A	6.392
END OF PERIOD PORTFOLIO BALANCE:	2,646,924,682.66	.00	.00	N/A	2,646,924,682.66
CURRENT AMORTIZED BOOK VALUE:	2,650,563,510.95	.00	.00	N/A	2,650,563,510.95
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	6.330	.000	.000	N/A	6.330
WEIGHTED AVERAGE DAYS TO MATURITY:	358	0	0	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	358	0	0	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					6.392

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SUMMARY DESCRIPTION

SUMMARY DESCRIPTION		CUPN	TRDNG	BOOK	PAR	BOOK	
		RATE	YIELD	PRICE	VALUE	VALUE	
				SHARES			
(Investment Type) 12	TREASURY NOTES	42.56% (C)	5.492	5.831	98.821	1,140,005,000.00	1,126,564,185.29
(Investment Type) 41	FNMA DISCOUNT NOTES	4.49% (C)	6.435	6.609	97.370	122,000,000.00	118,791,450.00
(Investment Type) 43	FEDERAL HOME LOAN DISC NOTES	3.30% (C)	6.469	6.589	98.168	89,000,000.00	87,369,298.89
(Investment Type) 44	FMC DISCOUNT NOTES	1.26% (C)	6.424	6.527	98.424	34,000,000.00	33,464,051.67
(Investment Type) 51	BANKERS ACCEPTANCE-DOMESTIC	.54% (C)	6.570	6.716	97.819	14,500,000.00	14,183,730.69
(Investment Type) 81	COMMERCIAL PAPER DISC	10.71% (C)	6.503	6.570	98.971	286,500,000.00	283,551,966.12
(Investment Type) 91	NEGOTIABLE C.D.'S	37.14% (C)	6.628	6.628	100.000	983,000,000.00	983,000,000.00
REPORT TOTALS			6.114	6.280	99.173	2,669,005,000.00	2,646,924,682.66
ASSETS		FIXED					

(РРТИКТ)

INVESTMENTS OUTSTANDING AS OF 08/31/00

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN TR	PRN TR	PAR/SHARES	MARKET VALUE	CURR ACOR	INT UNREALIZED GAIN
									BOOK	PRICE	SOURCE	LOSS
A 34805 T	NOTE (99.25)	02/29/96	02/28/01	912827X23	19	100	5.6250	20,000,000.00	19,991,250.00	3,107.73	SINGARD	-21,374.60
A 34807 T	NOTE (99.25)	02/29/96	02/28/01	912827X23	99	000	5.6800	19,952,624.60	99,6562500000	4,982.81	SINGARD	-5,337.50
A 34810 T	NOTE (99.16)	02/29/96	02/28/01	912827X23	19	100	5.6800	25,000,150.00	99,6562500000	24,914.06	SINGARD	38,550.35
A 34828 T	NOTE (98.5)	02/29/96	02/28/01	912827X23	99	000	5.7400	24,875,512.15	99,6562500000	4,982.81	SINGARD	75,781.25
A 34829 T	NOTE (98.5)	03/11/96	02/28/01	912827X23	19	100	5.6250	5,000,000.00	4,907,031.25	4,982.81	SINGARD	75,781.25
A 34830 T	NOTE (98.19)	03/11/96	02/28/01	912827X23	89	000	6.0600	4,907,031.25	99,6562500000	776.93	SINGARD	75,781.25
A 35706 T	NOTE	03/11/96	02/28/01	912827X64	19	100	5.6250	5,000,000.00	4,982,812.50	776.93	SINGARD	53,125.00
A 35707 T	NOTE	04/24/97	04/30/01	912827X64	71	000	5.2600	4,929,687.50	99,6562500000	147,418.48	SINGARD	101,171.87
A 35708 T	NOTE	04/24/97	04/30/01	912827X64	19	100	6.9228	7,000,000.00	6,993,437.50	147,418.48	SINGARD	102,265.62
A 35709 T	NOTE	04/24/97	04/30/01	912827X64	19	100	6.2500	7,000,000.00	6,993,437.50	147,418.48	SINGARD	101,171.91
A 36757 T	NOTE (100.2)	05/15/98	05/15/01	912827X64	87	000	6.9974	6,891,111.88	99,9062500000	147,418.48	SINGARD	103,359.37
A 36761 T	NOTE (100.2)	05/15/98	05/15/01	912827X64	19	100	6.9228	7,000,000.00	6,993,437.50	147,418.48	SINGARD	103,359.37
A 36760 T	NOTE (99.21)	06/01/99	05/31/01	912827X64	89	000	6.7019	6,890,078.13	99,9062500000	499,830.16	SINGARD	-159,375.00
A 37601 T	NOTE (99.21)	06/01/99	05/31/01	912827X64	19	100	5.6135	30,009,375.00	99,5000000000	499,830.16	SINGARD	-159,375.00
A 37602 T	NOTE (99.21)	06/01/99	05/31/01	912827X64	87	000	5.6135	30,009,375.00	99,5000000000	499,830.16	SINGARD	-159,375.00
A 35122 T	NOTE (97.81)	08/15/96	08/15/01	912827X64	19	100	5.6250	30,000,000.00	29,9862500000	499,830.16	SINGARD	-159,375.00
A 35213 T	NOTE (98.27)	09/03/96	08/31/01	912827X64	19	100	5.6135	30,009,375.00	99,5000000000	499,830.16	SINGARD	-159,375.00
A 35214 T	NOTE (98.27)	09/03/96	08/31/01	912827X64	19	100	5.6135	30,009,375.00	99,5000000000	499,830.16	SINGARD	-159,375.00
A 35215 T	NOTE (98.27)	09/03/96	08/31/01	912827X64	19	100	5.6135	30,009,375.00	99,5000000000	499,830.16	SINGARD	-159,375.00
A 35254 T	NOTE (97.11)	09/03/96	08/31/01	912827X64	19	100	5.6135	30,009,375.00	99,5000000000	499,830.16	SINGARD	-159,375.00
A 37786 T	NOTE (99.26)	08/31/99	08/31/01	912827X64	19	100	5.5000	10,000,000.00	99,1875000000	1,519.34	SINGARD	-71,950.00
A 37787 T	NOTE (99.30)	08/31/99	08/31/01	912827X64	19	100	5.5000	10,000,000.00	99,1875000000	1,519.34	SINGARD	-71,950.00
A 37788 T	NOTE (99.235)	08/31/99	08/31/01	912827X64	19	100	5.5000	10,000,000.00	99,1875000000	1,519.34	SINGARD	-71,950.00
A 37789 T	NOTE (99.21)	08/31/99	08/31/01	912827X64	19	100	5.5000	10,000,000.00	99,1875000000	1,519.34	SINGARD	-71,9

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BOOK	FUND SAFF	OPEN YTM	RATE TR	PAR/SHARES	BOOK	MARKET PRICE	VALUE	CURR ACCR	INT UNREALIZED	GAIN/LOSS
A 37790 T	NOTE (99.30)	08/31/99	08/31/01	9128275P3	19	100	5.5400	10,000,000.00	9,991,600.00	9,918,750.00	1,519.34	-17,850.00			
A 37791 T	NOTE (99.21)	08/31/99	08/31/01	9128275P3	19	100	5.5000	5,000,000.00	4,959,375.00	4,959,375.00	759.67	-3,046.88			
A 37792 T	NOTE (99.30)	08/31/99	08/31/01	9128275P3	19	100	5.6885	4,982,421.88	4,982,421.88	4,918,750.00	1,519.34	-17,850.00			
A 37793 T	NOTE (99.21)	08/31/99	08/31/01	9128275P3	19	100	5.5000	5,000,000.00	4,959,375.00	4,959,375.00	759.67	-23,046.88			
A 37794 T	NOTE (99.21)	08/31/99	08/31/01	9128275P3	19	100	5.5000	4,982,421.88	4,959,375.00	4,959,375.00	759.67	-23,046.88			
A 37795 T	NOTE (99.30)	08/31/99	08/31/01	9128275P3	19	9530	5.6885	4,982,421.88	4,959,375.00	4,959,375.00	759.67	-23,046.88			
A 37994 T	NOTE (99.23)	11/30/99	11/30/01	9128272C5	19	100	5.8750	25,000,000.00	24,875,000.00	24,875,000.00	373.206.97	-52,734.38			
A 37995 T	NOTE (99.23)	11/30/99	11/30/01	9128272C5	19	100	5.8750	25,000,000.00	24,875,000.00	24,875,000.00	373.206.97	-52,734.38			
A 35462 T	NOTE	12/31/96	12/31/01	9128272E1	19	100	6.1250	10,000,000.00	9,976,562.50	9,978,125.00	104.857.34	1,562,500.00			
A 35520 T	NOTE (98.2)	01/31/97	01/31/02	9128272G6	19	100	6.2500	10,000,000.00	9,993,750.00	9,993,750.00	54.347.83	166,487.50			
A 35521 T	NOTE (98.10)	01/31/97	01/31/02	9128272G6	19	1	6.2500	19,661,368.75	19,661,368.75	19,661,368.75	108.695.65	326,131.25			
A 35522 T	NOTE (99.11)	01/31/97	01/31/02	9128272G6	19	100	6.4092	4,000,000.00	3,997,500.00	3,997,500.00	21.739.13	24,375.00			
A 35523 T	NOTE (99.11)	01/31/97	01/31/02	9128272G6	19	1	6.2500	6,000,000.00	5,996,250.00	5,996,250.00	32.608.70	36,562.50			
A 35524 T	NOTE (99.25)	01/31/97	01/31/02	9128272G6	19	100	6.2500	5,000,000.00	4,996,875.00	4,996,875.00	27.173.91	8,525.00			
A 35525 T	NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500	10,000,000.00	9,993,750.00	9,993,750.00	54.347.83	44,531.30			
A 35526 T	NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500	10,000,000.00	9,993,750.00	9,993,750.00	54.347.83	45,312.50			
A 35527 T	NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500	10,000,000.00	9,993,750.00	9,993,750.00	54.347.83	40,625.00			
A 35528 T	NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500	10,000,000.00	9,993,750.00	9,993,750.00	54.347.83	44,531.25			
A 38096 T	NOTE (99.18)	01/31/00	01/31/02	9128275X6	19	1	6.3750	8,000,000.00	8,000,000.00	8,000,000.00	44.347.83	43,125.00			
A 38097 T	NOTE (99.25)	01/31/00	01/31/02	9128275X6	19	100	6.3750	8,000,000.00	8,000,000.00	8,000,000.00	44.347.83	26,875.00			
A 38098 T	NOTE (99.25)	01/31/00	01/31/02	9128275X6	19	100	6.3750	8,000,000.00	8,000,000.00	8,000,000.00	44.347.83	26,875.00			
A 38100 T	NOTE (99.25)	01/31/00	01/31/02	9128275X6	19	100	6.3750	8,000,000.00	8,000,000.00	8,000,000.00	44.347.83	26,875.00			
A 38101 T	NOTE (99.18)	01/31/00	01/31/02	9128275X6	19	100	6.3750	8,000,000.00	8,000,000.00	8,000,000.00	44.347.83	26,875.00			
A 38102 T	NOTE (99.18)	01/31/00	01/31/02	9128275X6	19	100	6.3750	8,000,000.00	8,000,000.00	8,000,000.00	44.347.83	26,875.00			

(REMARK)

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN TYM	RATE TR	PAH/SHARES BOOK	MARKET PRICE	CURR ACCT PRICE	UNREALIZED GAIN
A 36792 T	NOTE (99.23) 06/01/98 05/31/03	9128274H2	19	100	5,500.00	25,000,000.00	24,617,187.50	349,385.25		-314,453.13
A 36793 T	NOTE (99.23) 06/01/98 05/31/03	9128274H2	74	100	5,5634	24,931,640.63	98,4687500000	349,385.25		-314,453.13
A 36990 T	NOTE (99.23) 06/01/98 05/31/03		89	100	5,5000	24,931,640.63	98,4687500000			-314,453.13
A 36991 T	NOTE (99.23) 06/01/98 05/31/03		19	100	5,5000	5,000,000.00	4,923,437.50			-62,890.63
A 36992 T	NOTE (99.23) 06/01/98 05/31/03		40	100	5,5634	4,986,328.13	98,4687500000	4,923,437.50		-62,890.63
A 33942 T	NOTE (88.20) 09/27/94 08/15/03		40	100	5,5634	4,986,328.12	98,4687500000			-62,890.62
A 37126 T	NOTE (99.22) 11/16/98 11/15/03	912827403	40	2535	5,7500	5,000.00	4,933.13	13.28		521.88
A 37129 T	NOTE (98.25) 11/16/98 11/15/03	912827403	19	9530	4,2500	10,000,000.00	99,0625000000	94,687500.00	125,883.15	-497,850.00
A 37130 T	NOTE (98.25) 11/16/98 11/15/03	912827403	74	100	4,2500	10,000,000.00	94,687500.00		125,883.15	-410,937.50
A 37138 T	NOTE (99.8) 11/16/98 11/15/03	912827403	89	100	4,5217	9,879,687.50	94,687500.00		125,883.15	-410,937.50
A 37141 T	NOTE (99.8) 11/16/98 11/15/03	912827403	89	100	4,2500	10,000,000.00	94,687500.00		125,883.15	-410,937.50
A 37142 T	NOTE (99.8) 11/16/98 11/15/03	912827403	40	100	4,4189	9,924,218.75	94,687500.00		125,883.15	-455,468.75
A 37143 T	NOTE (99.8) 11/16/98 11/15/03	912827403	40	100	4,4189	9,925,000.00	94,687500.00		125,883.15	-455,468.75
A 37144 T	NOTE (98.26) 11/16/98 11/15/03	912827403	74	100	4,2500	10,000,000.00	94,687500.00		125,883.15	-456,250.00
A 37144 T	NOTE (98.26) 11/16/98 11/15/03	912827403	19	100	4,2500	10,000,000.00	94,687500.00		125,883.15	-409,375.00
A 37146 T	NOTE (98.30) 11/16/98 11/15/03	912827403	40	100	4,5234	9,878,125.00	94,687500.00		125,883.15	-410,156.25
A 371950 T	NOTE (94.10) 11/15/99 11/15/03	912827403	19	100	4,2500	40,000,000.00	37,875,000.00	503,532.61		-1,691,875.00
A 37378 T	NOTE (99.22) 02/16/99 02/15/04	9128275A6	19	100	4,2500	39,566,875.00	23,671,875.00	314,707.88		97,656.25
A 37379 T	NOTE (99.12) 02/16/99 02/15/04	9128275A6	74	100	4,7500	23,574,218.75	94,6875000000		32,914.40	-560,156.25
A 37383 T	NOTE (98.25) 02/25/99 02/15/04	9128275A6	74	100	4,8246	15,000,000.00	14,390,625.00		32,914.40	-515,625.00
A 38473 T	NOTE (95.27) 08/15/00 02/15/04	9128275A6	40	100	4,7500	15,000,000.00	14,390,625.00		32,914.40	-16,406.25
A 38474 T	NOTE (95.27) 08/15/00 02/15/04	9128275A6	40	100	6,0915	15,000,000.00	14,390,625.00		32,914.40	-16,406.25
A 38475 T	NOTE (95.27) 08/15/00 02/15/04	9128275A6	45	100	6,0915	15,000,000.00	14,390,625.00		32,914.40	-16,406.25
A 38476 T	NOTE (95.27) 08/15/00 02/15/04	9128275A6	87	100	6,0915	15,000,000.00	14,390,625.00		32,914.40	-16,406.25
A 38477 T	NOTE (95.18) 08/15/00 02/15/04	9128275A6	89	100	6,0915	15,000,000.00	14,390,625.00		32,914.40	-16,406.25
A 37546 T	NOTE (99.4) 05/17/99 05/15/04	9128275F5	74	100	5,4560	9,910,937.50	97,3437500000		155,502.72	-176,562.50

(REMARK)

INVESTMENTS OUTSTANDING AS OF 08/31/00
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK SAFE	FUND YTD TR	CEN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 37547 T	NOTE (99.4) 05/17/99 05/15/04	9128275F5	19	100	5.2500	10,000,000.00	97.734,375.00	155,502.72	
A 37949 T	NOTE (99.17) 11/15/99 05/15/04	9128275F5	87	100	5.4579	9,910,156.25	97.3437500000	-175,781.25	
A 38273 T	NOTE (99.22) 05/10/00 05/15/04	9128275F5	45	100	5.2500	20,000,000.00	19,466,750.00	311,005.43	
A 38274 T	NOTE (99.22) 05/10/00 05/15/04	9128275F5	45	100	5.8824	19,506,250.00	97.3437500000	-37,500.00	
A 38275 T	NOTE (99.22) 05/10/00 05/15/04	9128275F5	45	100	5.2500	10,000,000.00	97.734,375.00	155,502.72	
A 38276 T	NOTE (99.22) 05/10/00 05/15/04	9128275F5	45	100	6.7885	9,467,187.50	97.3437500000	267,187.50	
A 38275 T	NOTE (99.22) 05/10/00 05/15/04	9128275F5	19	100	5.2500	10,000,000.00	97.734,375.00	155,502.72	
A 38275 T	NOTE (99.22) 05/10/00 05/15/04	9128275F5	87	100	6.7931	9,465,625.00	97.3437500000	268,750.00	
A 38275 T	NOTE (99.22) 05/10/00 05/15/04	9128275F5	19	100	5.2500	10,000,000.00	97.734,375.00	155,502.72	
A 38276 T	NOTE (99.22) 05/10/00 05/15/04	9128275F5	89	100	6.7885	9,467,187.50	97.3437500000	267,187.50	
A 38276 T	NOTE (99.22) 05/10/00 05/15/04	9128275F5	19	100	5.2500	20,000,000.00	19,466,750.00	311,005.43	
A 38276 T	NOTE (99.22) 05/10/00 05/15/04	9128275F5	40	000	6.7885	18,934,375.00	97.3437500000	534,375.00	
SUBTOTAL (Investment Type) 12 TREASURY NOTES 42.37%(M)									
5.8321 1140005000.00 1120541203.14									
5.8313 112654185.29 98.2926570000									
12,714,850.60 -10,347,265.29									
A 38382 FEDERAL NATL MFG ASSN DISC N	06/30/00 09/28/00	313588H65	19	925	6.4800	17,000,000.00	16,916,742.50	192,780.00	
A 38471 FEDERAL NATL MFG ASSN DISC N	08/14/00 11/09/00	313588H84	40	000	6.5867	16,724,600.00	99.5102500000	-637.50	
A 38384 FEDERAL NATL MFG ASSN DISC N	06/30/00 01/25/01	313588H29	19	924	6.4799	24,614,541.67	24,688,541.67	79,750.00	
A 38452 FEDERAL NATL MFG ASSN DISC N	08/04/00 01/25/01	313589B40	40	000	6.4900	5,000,000.00	4,899,791.67	-56,787.50	
A 38453 FEDERAL NATL MFG ASSN DISC N	08/04/00 01/25/01	313589B40	19	930	6.7002	4,843,188.33	97.9958333333	154,16	
A 38453 FEDERAL NATL MFG ASSN DISC N	08/04/00 01/25/01	313589B40	40	000	6.4400	15,000,000.00	14,601,541.67	75,133.33	
A 38453 FEDERAL NATL MFG ASSN DISC N	08/04/00 01/25/01	313589B40	19	923	6.4400	15,000,000.00	97.3436111111	-6,691.66	
A 38453 FEDERAL NATL MFG ASSN DISC N	08/04/00 01/25/01	313589B40	40	000	6.4659	14,533,100.00	14,601,541.67	75,133.33	
A 38453 FEDERAL NATL MFG ASSN DISC N	08/04/00 01/25/01	313589B40	19	901	6.4400	10,000,000.00	97.721,625.00	-6,691.66	
A 38453 FEDERAL NATL MFG ASSN DISC N	08/04/00 01/25/01	313589B40	45	000	6.6555	9,676,211.11	97.2162500000	50,088.89	
A 38453 FEDERAL NATL MFG ASSN DISC N	08/04/00 01/25/01	313589B40	19	100	6.4400	35,000,000.00	34,025,687.50	-4,675.00	
A 38453 FEDERAL NATL MFG ASSN DISC N	08/04/00 01/25/01	313589B40	40	000	6.6555	33,866,738.89	97.2162500000	175,311.11	
SUBTOTAL (Investment Type) 41 FINMA DISCOUNT NO 4.52%(M)									
6.4352 122,000,000.00 119,455,471.68									
6.6091 118,791,450.00 97.9143210000									
704,984.16 -40,962.48									
A 38377 FEDD HOME LOAN BK CONS DISC	06/30/00 09/14/00	313384F87	19	888	6.4700	1,000,000.00	997,641.94	11,322.50	
A 38391 FEDD HOME LOAN BK CONS DISC	06/30/00 09/15/00	313384F95	89	000	6.5596	986,341.11	99.7619444444	-21.67	
A 38379 FEDD HOME LOAN BK CONS DISC	06/30/00 09/15/00	313384G52	19	927	6.4600	13,000,000.00	12,966,987.12	146,965.00	
A 38379 FEDD HOME LOAN BK CONS DISC	06/30/00 09/15/00	313384G52	40	000	6.5505	12,820,376.11	99.7460555556	-553.89	
A 38380 FEDD HOME LOAN BK CONS DISC	06/30/00 09/19/00	313384G86	19	902	6.4700	3,000,000.00	2,990,205.00	33,967.50	
A 38381 FEDD HOME LOAN BK CONS DISC	06/30/00 09/22/00	313384H51	89	000	6.5656	2,956,327.50	99.6735000000	-90.00	
A 38382 FEDD HOME LOAN BK CONS DISC	06/30/00 09/27/00	313384H51	19	925	6.4700	32,501,810.00	32,874,297.50	373,642.50	
A 38383 FEDD HOME LOAN BK CONS DISC	06/30/00 09/27/00	313384H51	40	000	6.5752	22,000,000.00	99.6190833333	-1,155.00	
A 38385 FEDD HOME LOAN BK CONS DISC	06/30/00 12/22/00	313384H51	19	859	6.4700	21,648,103.89	21,896,245.56	249,095.00	
A 38385 FEDD HOME LOAN BK CONS DISC	06/30/00 12/22/00	313384H51	89	000	6.4700	7,000,000.00	99.5283888889	-553.33	
A 38385 FEDD HOME LOAN BK CONS DISC	06/30/00 12/22/00	313384H51	69	000	6.6801	6,779,840.28	6,858,444.44	79,257.50	
A 38385 FEDD HOME LOAN BK CONS DISC	06/30/00 12/22/00	313384H51	89	000	6.6801	6,779,840.28	97.9777777778	-653.34	

(REPMKT)

INVESTMENT OUTSTANDING AS OF 08/31/00

PAGE: 6

INVESTMENTS INVESTING WITH MARKET VALUE

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK FUND	CPN RATE	BRK SAFE	YTM TR	PAR/SKIPS	BOOK	MARKET VALUE	MARKET PRICE	CURR ACCR INT	UNREALIZED GAIN
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A 38386	FEDL HOME LOAN BK CONS DISC	06/30/00 12/27/00	31384080	19 901	6.4700	89 000	6.6863	10,000,000.00	9,676,500.00	9,788,750.00	97.8875000000	113,225.00	-975.00
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SUBTOTAL (Investment Type)	43	FEDERAL HOME LOA	3.34%	(M)	6.4685	89,000,000.00	87,369,298.89	89,000,000.00	88,372,571.66	99.2950240000	1,007,475.00	-4,202.23
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A 38383	FEDL HOME LTN MTG CORP DISC	06/30/00 09/28/00	313396M63	19 100	6.4800	40 000	6.5867	15,000,000.00	14,757,000.00	14,926,537.50	99.5102500000	170,100.00	-562.50
A 38472	FEDL HOME LTN MTG CORP DISC	08/14/00 11/09/00	313396M82	19 858	6.3800	19 858	6.4799	19,000,000.00	18,707,051.67	18,763,291.67	98.7541666667	60,610.00	-4,370.00

SUBTOTAL (Investment Type)	44	FMC DISCOUNT NOT	1.27%	(M)	6.4241	34,000,000.00	33,464,051.67	34,000,000.00	33,689,829.17	99.0877330000	230,710.00	-4,932.50
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A 38366	BNY B/A	06/22/00 09/05/00		19 9902	6.4700	70 000	6.5584	1,500,000.00	1,479,781.25	1,498,900.00	99.3266666667	19,140.42	-21.67
A 38367	BNY B/A	06/22/00 09/11/00		19 9902	6.4700	70 000	6.5656	2,000,000.00	1,970,885.00	1,996,333.33	99.8166666667	25,520.56	-72.23
A 38337	BNY B/A	06/22/00 10/24/00		19 6613	6.5700	70 000	6.8528	6,000,000.00	5,941,700.00	5,941,700.00	99.0283333333	101,161.67	618.33
A 38372	BNY B/A	06/29/00 10/25/00		70 000	6.624	70 000	6.624	5,000,000.00	4,950,500.00	4,950,500.00	99.0100000000	57,955.56	-600.00

SUBTOTAL (Investment Type)	51	BANKERS ACCEPANT	5.48%	(M)	6.5696	14,500,000.00	14,183,730.69	14,500,000.00	14,387,433.33	99.2236780000	203,778.21	618.33
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A 38469	SALOMON SB C/P	08/09/00 09/01/00	7854W0J14	19 927	6.4900	89 000	6.5170	36,000,000.00	35,850,730.00	36,000,000.00	100.0000000000	149,270.00	0.00
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A 38440	UNIV OF CALIF C/P	07/21/00 09/05/00	9141IS50	19 100	6.4800	19 100	6.4800	3,500,000.00	3,497,460.56	3,497,460.56	99.9274444444	22,680.00	-19.44
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A 38444	NEW YORK TIMES CP	07/28/00 09/07/00	65011J74	19 100	6.5270	40 000	6.5270	1,000,000.00	996,911.67	996,911.67	99.8911666667	6,319.45	-5.00
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A 38433	MERRILL LYNCH C/P	07/14/00 09/11/00	59018J71	19 100	6.5700	45 000	6.5700	25,000,000.00	24,954,652.78	24,954,652.78	99.8186111111	221,180.55	-208.33
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A 38328	BNY AMER	05/26/00 09/12/00	0660P0J8	19 906	6.8600	19 906	6.8600	7,000,000.00	6,986,033.06	6,986,033.06	99.8047222222	127,291.11	-320.84
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A 38371	MERRILL LYNCH C/P	06/29/00 09/12/00	59018J99	19 925	6.5500	45 000	6.5500	25,000,000.00	24,950,118.06	24,950,118.06	99.8004722222	291,111.11	152.78
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A 38415	SALOMON BROS C/P	07/06/00 09/12/00	7954W0J8	19 100	6.5300	89 000	6.5300	25,000,000.00	24,945,583.33	24,945,583.33	99.7823333333	258,479.16	0.00
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A 38445	CLOUSE CP	07/28/00 09/18/00	18905J06	19 100	6.4800	19 100	6.4800	1,000,000.00	996,916.39	996,916.39	99.6318888889	6,300.00	-23.61
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A 38498	SALOMON S/B C/P	08/29/00 09/26/00	7954W0J55	19 910	6.5412	89 000	6.5330	38,000,000.00	37,807,888.89	37,827,680.56	99.5465277778	20,583.33	-791.66
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(REMARK)

INVESTMENTS OUTSTANDING AS OF 08/31/00
MAJOR SORT KEY IS ICC#

RUN: 09/06/00 00:01:36

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN TYM	RATE TR	PAR/ BOOK	SHARES	MARKET PRICE	VALUE	CURR PRICE	ACCR INT	UNREALIZED GAIN
A 38486 BK	SALOMON SB C/P 08/23/00 10/10/00	79540RK2	19	100	6,5000	50,000,000.00	49,646,291.67	81,250.00	-1,625.00				
A 38487 BK	SALOMON SB C/P 08/23/00 10/24/00	79540RK7	19	100	6,5000	25,000,000.00	24,759,659.72	40,625.00	-1,104.17				
A 38470 AT	& T CP 08/11/00 11/07/00	03018AL74	19	100	6,5736	50,000,000.00	49,391,416.67	188,416.67	-7,444.44				
SUBTOTAL	(Investment Type) B1 COMMERCIAL PAPER 10.78% (M)		87	000	6,5636	49,210,444.44	284,954,724.47	1,413,506.38	473.62				
						6,5704	283,551,966.12	99,466,370,000.00	-11,221.65				
A 38417 BK	AMER C.D. 07/10/00 09/01/00	06050EPD1	19	902	6,5600	2,000,000.00	1,989,999.91	19,315.56	-0.9				
A 38418 BK	AMER C.D. 07/10/00 09/01/00	06050EPD1	19	924	6,5600	14,000,000.00	13,999,999.38	135,208.89	-1.62				
A 38419 BK	AMER C.D. 07/10/00 09/01/00	06050EPD1	19	908	6,5600	9,000,000.00	8,999,999.60	86,920.00	-4.0				
A 38420 BK	AMER C.D. 07/10/00 09/05/00	06050EPF9	19	910	6,5600	20,000,000.00	19,999,995.58	193,155.56	-4.42				
A 38421 BK	AMER C.D. 07/10/00 09/05/00	06050EPF9	19	917	6,5600	18,000,000.00	17,999,996.03	173,840.00	-3.97				
A 38433 BK	AMER C.D. 07/18/00 09/05/00	06050EPK7	19	100	6,5500	50,000,000.00	49,999,985.87	409,375.00	-14.13				
A 38435 BK	AMER C.D. 08/07/00 09/08/00	06050ERQ0	19	927	6,5000	10,000,000.00	9,999,937.50	45,188.89	-62.50				
A 38439 BK	AMER C.D. 08/07/00 09/08/00	06050ERQ0	19	919	6,5000	35,000,000.00	34,999,781.24	157,986.11	-218.76				
A 38448 BK	AMER C.D. 08/02/00 09/12/00	06050ERF4	19	901	6,5200	5,000,000.00	4,999,976.48	27,166.67	-23.51				
A 38449 BK	AMER C.D. 08/02/00 09/12/00	06050ERF4	19	858	6,5200	20,000,000.00	19,999,905.94	108,666.67	-94.06				
A 38450 BK	AMER C.D. 08/02/00 09/12/00	06050ERF4	19	919	6,5200	20,000,000.00	19,999,905.94	108,666.67	-94.06				
A 38451 BK	AMER C.D. 08/02/00 09/12/00	06050ERF4	19	926	6,5200	5,000,000.00	4,999,976.48	27,166.67	-23.51				
A 38460 BK	AMER C.D. 08/02/00 09/12/00	06050ERF4	19	887	6,5000	4,000,000.00	3,999,943.85	18,055.56	-56.15				
A 38466 BK	AMER C.D. 08/07/00 09/18/00	06050ERR8	19	924	6,5000	3,000,000.00	2,999,957.89	13,541.67	-42.11				
A 38467 BK	AMER C.D. 08/07/00 09/18/00	06050ERR8	19	915	6,5000	3,000,000.00	2,999,957.89	13,541.67	-42.11				
A 38468 BK	AMER C.D. 08/07/00 09/18/00	06050ERR8	19	909	6,5000	15,000,000.00	14,999,789.43	67,708.33	-210.57				
A 38470 BK	AMER CD 07/06/00 09/26/00	06050ENY7	19	888	6,5800	4,000,000.00	3,999,962,289.92	41,673.33	38.73				
A 38406 BK	AMER CD 07/06/00 09/26/00	06050ENY7	19	803	6,5800	5,000,000.00	4,000,000.00	52,091.67	48.41				
			40	000	6,5800	5,000,000.00	100,000,682,079	SUNGARD					

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SALE	CEN YTD	RATE TR	PAR/SHARES	BOOK	MARKET PRICE	CURR ACCR INT	UNREALIZED GAIN
A 38407 BK	AMER CD	07/06/00	09/26/00	06050ENY7	19	915	6.5800	6,000,000.00	6,000,000.00	100.0009682079	62,510.00	58.09	58.09
A 38408 BK	AMER CD	07/06/00	09/26/00	06050ENY7	19	877	6.5800	4,000,000.00	4,000,000.00	100.0009682079	41,673.33	38.73	38.73
A 38409 BK	AMER CD	07/06/00	09/26/00	06050ENY7	19	903	6.5800	6,000,000.00	6,000,000.00	100.0009682079	62,510.00	58.09	58.09
A 38410 BK	AMER CD	07/06/00	09/26/00	06050ENY7	19	880	6.5800	2,000,000.00	2,000,000.00	100.0009682079	20,836.67	19.36	19.36
A 38411 BK	AMER CD	07/06/00	09/26/00	06050ENY7	19	907	6.5800	3,000,000.00	3,000,000.00	100.0009682079	31,255.00	29.05	29.05
A 38412 BK	AMER CD	07/06/00	09/26/00	06050ENY7	19	887	6.5800	4,000,000.00	4,000,000.00	100.0009682079	41,673.33	38.73	38.73
A 38413 BK	AMER CD	07/06/00	09/26/00	06050ENY7	19	924	6.5800	6,000,000.00	6,000,000.00	100.0009682079	62,510.00	58.09	58.09
A 38414 BK	AMER CD	07/06/00	09/26/00	06050ENY7	19	100	6.5800	10,000,000.00	10,000,000.00	100.0009682079	104,183.33	96.82	96.82
A 38446 BK	AMER C.D.	08/02/00	09/26/00	06050ERG2	19	860	6.5200	2,000,000.00	2,000,000.00	1,999,979.67	10,866.67	-20.33	-20.33
A 38447 BK	AMER C.D.	08/02/00	09/26/00	06050ERG2	19	901	6.5200	10,000,000.00	10,000,000.00	9,998,859.38	54,333.33	-101.64	-101.64
A 38395 BK	AMER CD	07/05/00	10/02/00	06050ENQ4	19	100	6.7000	41,000,000.00	41,000,000.00	99,998,985.93	442,572.22	4,748.46	4,748.46
A 38422 BK	AMER C.D.	07/10/00	10/03/00	06050EPF6	19	803	6.6300	8,000,000.00	8,000,000.00	8,000,493.90	78,086.67	493.90	493.90
A 38423 BK	AMER C.D.	07/10/00	10/03/00	06050EPF6	19	877	6.6300	6,000,000.00	6,000,000.00	6,000,370.43	58,565.00	370.43	370.43
A 38424 BK	AMER C.D.	07/10/00	10/03/00	06050EPF6	19	100	6.6300	11,000,000.00	11,000,000.00	11,000,679.12	107,369.17	679.12	679.12
A 38396 BK	AMER CD	07/05/00	10/10/00	06050ENR2	19	100	6.7000	42,000,000.00	42,000,000.00	100.014462420	453,366.67	6,071.62	6,071.62
A 38478 BK	AMER C.D.	08/15/00	10/10/00	06050ESCO	19	906	6.5400	3,000,000.00	3,000,000.00	100.0023283692	9,265.00	69.85	69.85
A 38479 BK	AMER C.D.	08/15/00	10/10/00	06050ESCO	19	7622	6.5400	13,000,000.00	13,000,000.00	100.0023283692	40,148.33	302.69	302.69
A 38480 BK	AMER C.D.	08/15/00	10/10/00	06050ESCO	19	1	6.5400	7,000,000.00	7,000,000.00	7,000,162.99	21,618.33	162.99	162.99
A 38481 BK	AMER C.D.	08/15/00	10/10/00	06050ESCO	19	1901	6.5400	2,500,000.00	2,500,000.00	2,500,058.21	7,720.83	58.21	58.21
A 38482 BK	AMER C.D.	08/15/00	10/10/00	06050ESCO	19	857	6.5400	500,000.00	500,000.00	100.0023283692	1,544.17	11.64	11.64
A 38483 BK	AMER C.D.	08/15/00	10/10/00	06050ESCO	19	901	6.5400	10,000,000.00	10,000,000.00	100.0023283692	30,883.33	232.84	232.84
A 38484 BK	AMER C.D.	08/15/00	10/10/00	06050ESCO	19	923	6.5400	9,000,000.00	9,000,000.00	9,000,209.55	27,795.00	209.55	209.55
A 38499 BK	AMER C.D.	08/29/00	10/10/00	06050ESLO	19	910	6.5200	38,000,000.00	38,000,000.00	38,000,739.69	20,646.67	739.69	739.69
A 38500 BK	AMER C.D.	08/29/00	10/10/00	06050ESLO	19	920	6.5200	7,000,000.00	7,000,000.00	7,000,136.26	3,803.33	136.26	136.26

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CFN YTM	RATE TR	PAR/ BOOK	SHARES	MARKET PRICE	CURR PRICE	ACCR INT	UNREALIZED GAIN
A 38501 BK	AMER C.D. 08/29/00 10/10/00	06050ES10	19	907	6.5200	5,000,000.00	5,000,000.00	100.00	997.33	2,716.67		97.33
A 38397 BK	AMER CD 07/05/00 10/11/00	06050ESN50	19	100	6.7000	30,000,000.00	30,000,000.00	100.01	946.58	323,833.33		4,444.50
A 38425 BK	AMER C.D. 07/10/00 10/24/00	06050EPG4	19	100	6.3000	35,000,000.00	35,000,000.00	100.01	948.92	331,629.17		3,522.62
A 38503 BK	AMER CD 08/30/00 10/24/00	06050ESM8	19	879	6.5000	6,000,000.00	6,000,000.00	99.99	989.54	2,166.67		-10.46
A 38504 BK	AMER CD 08/30/00 10/24/00	06050ESM8	19	916	6.5000	10,000,000.00	10,000,000.00	99.99	982.57	3,611.11		-17.43
A 38505 BK	AMER CD 08/30/00 10/24/00	06050ESM8	19	906	6.5000	3,000,000.00	3,000,000.00	99.99	982.57	1,083.33		-5.23
A 38506 BK	AMER CD 08/30/00 10/24/00	06050ESM8	19	900	6.5000	18,000,000.00	18,000,000.00	99.99	986.62	6,500.00		-31.38
A 38507 BK	AMER CD 08/30/00 10/24/00	06050ESM8	19	859	6.5000	10,600,000.00	10,600,000.00	10.59	981.52	3,827.78		-18.48
A 38508 BK	AMER CD 08/30/00 10/24/00	06050ESM8	19	1	6.5000	2,400,000.00	2,400,000.00	99.99	995.82	866.67		-4.18
A 38426 BK	AMER C.D. 07/12/00 11/01/00	06050EPK5	19	926	6.6800	13,000,000.00	13,000,000.00	100.02	950.16	123,023.33		2,650.16
A 38427 BK	AMER C.D. 07/12/00 11/01/00	06050EPK5	19	100	6.6800	27,000,000.00	27,000,000.00	100.02	954.18	255,510.00		5,504.18
A 38277 BK	AMER C.D. 05/17/00 11/07/00	06050ELT0	19	100	7.0000	49,000,000.00	49,000,000.00	100.02	938.51	1,019,472.22		33,467.00
A 38283 BK	AMER CD 05/17/00 11/07/00	06050ELT0	19	1	7.0000	1,000,000.00	1,000,000.00	100.06	983.00	20,805.56		683.00
A 38428 BK	AMER C.D. 07/12/00 11/08/00	06050EP13	19	100	6.6800	25,000,000.00	25,000,000.00	100.02	964.79	236,583.33		5,664.79
A 38466 BK	AMER C.D. 08/07/00 11/15/00	06050ERS6	19	1	6.6000	20,000,000.00	20,000,000.00	100.02	973.86	91,666.67		2,973.86
A 38465 BK	AMER C.D. 08/07/00 11/15/00	06050ERS6	19	100	6.6000	5,000,000.00	5,000,000.00	100.01	948.92	22,916.67		743.46
A 38488 BK	AMER C.D. 08/24/00 11/20/00	06050ESJ5	19	876	6.5600	9,000,000.00	9,000,000.00	100.01	989.29	13,120.00		1,032.01
A 38489 BK	AMER C.D. 08/24/00 11/20/00	06050ESJ5	19	9901	6.5600	24,000,000.00	24,000,000.00	100.01	946.98	34,986.67		2,752.03
A 38490 BK	AMER C.D. 08/24/00 11/20/00	06050ESJ5	19	892	6.5600	5,000,000.00	5,000,000.00	100.01	973.34	7,288.89		573.34
A 38491 BK	AMER C.D. 08/24/00 11/20/00	06050ESJ5	19	1901	6.5600	4,000,000.00	4,000,000.00	100.01	946.98	5,831.11		458.67
A 38492 BK	AMER C.D. 08/24/00 11/20/00	06050ESJ5	19	9701	6.5600	7,000,000.00	7,000,000.00	100.01	946.98	10,204.44		802.68
A 38493 BK	AMER C.D. 08/24/00 11/20/00	06050ESJ5	19	5005	6.5600	1,000,000.00	1,000,000.00	100.01	946.98	1,457.78		114.67
A 38429 BK	AMER C.D. 07/12/00 11/21/00	06050EPH1	19	100	6.6800	10,000,000.00	10,000,000.00	100.02	986.60	94,633.33		2,686.60
A 38430 BK	AMER C.D. 07/12/00 11/21/00	06050EPH1	19	9902	6.6800	10,000,000.00	10,000,000.00	100.02	986.60	94,633.33		2,686.60

[illegible]

INVSMT NO.		DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUEN RATE	TDRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 34805	T	NOTE (99.25)	912827X23	100	02/28/01	02/29/96	000	5.625	5.680	99.763	20,000,000.00	19,952,624.60
A 34807	T	NOTE (99.25)	912827X23	9530	02/28/01	02/29/96	000	5.625	5.680	99.763	5,000,000.00	4,988,150.00
A 34810	T	NOTE (99.16)	912827X23	100	02/28/01	02/29/96	000	5.625	5.740	99.502	25,000,000.00	24,875,512.15
A 34828	T	NOTE (98.5)	912827X23	100	02/28/01	03/11/96	000	5.625	6.060	98.141	5,000,000.00	4,907,031.25
A 34830	T	NOTE (98.19)	912827X23	100	02/28/01	03/11/96	000	5.625	6.060	98.141	5,000,000.00	4,907,031.25
A 35706	T	NOTE	912827X64	100	04/30/01	04/24/97	000	6.250	5.960	98.594	5,000,000.00	4,929,687.50
A 35707	T	NOTE	912827X64	100	04/30/01	04/24/97	000	6.250	6.693	98.461	7,000,000.00	6,892,265.63
A 35708	T	NOTE	912827X64	100	04/30/01	04/24/97	000	6.250	6.693	98.461	7,000,000.00	6,892,265.58
A 35709	T	NOTE	912827X64	100	04/30/01	04/24/97	000	6.250	6.693	98.461	7,000,000.00	6,892,265.58
A 36757	T	NOTE (100.2)	912827X63	100	05/15/01	05/15/98	000	5.625	5.614	100.331	30,000,000.00	6,890,078.13
A 36761	T	NOTE (100.2)	912827X63	100	05/15/01	05/15/98	000	5.625	5.614	100.331	30,000,000.00	6,890,078.13
A 37600	T	NOTE (99.21)	9128275H1	100	05/31/01	06/01/99	000	5.250	5.434	99.656	8,000,000.00	30,009,375.00
A 37601	T	NOTE (99.21)	9128275H1	100	05/31/01	06/01/99	000	5.250	5.434	99.656	8,000,000.00	7,972,500.00
A 37602	T	NOTE (99.21)	9128275H1	9530	05/31/01	06/01/99	000	5.250	5.434	99.656	8,000,000.00	7,972,500.00
A 35192	T	NOTE (97.8)	912827B92	100	08/15/01	08/15/96	000	7.875	8.565	97.451	7,000,000.00	7,972,500.00
A 35213	T	NOTE (98.27)	912827B92	100	08/15/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	8,066,890.63
A 35214	T	NOTE (98.27)	912827B92	100	08/15/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A 35215	T	NOTE (98.27)	912827B92	100	08/15/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A 35254	T	NOTE (97.11)	912827B92	100	08/31/01	09/03/96	000	6.500	7.152	97.304	5,000,000.00	4,865,176.64
A 37766	T	NOTE (99.26)	912827B93	100	08/31/01	08/31/99	000	5.500	5.613	99.789	5,000,000.00	4,865,176.64
A 37767	T	NOTE (99.26)	912827B93	100	08/31/01	08/31/99	000	5.500	5.613	99.789	5,000,000.00	4,865,176.64
A 37768	T	NOTE (99.235)	912827B93	100	08/31/01	08/31/99	000	5.500	5.613	99.789	5,000,000.00	4,865,176.64
A 37769	T	NOTE (99.235)	912827B93	100	08/31/01	08/31/99	000	5.500	5.613	99.789	5,000,000.00	4,865,176.64
A 37791	T	NOTE (99.30)	912827B93	100	08/31/01	08/31/99	000	5.500	5.613	99.789	5,000,000.00	4,865,176.64
A 37792	T	NOTE (99.30)	912827B93	100	08/31/01	08/31/99	000	5.500	5.613	99.789	5,000,000.00	4,865,176.64
A 37793	T	NOTE (99.30)	912827B93	100	08/31/01	08/31/99	000	5.500	5.613	99.789	5,000,000.00	4,865,176.64
A 37794	T	NOTE (99.30)	912827B93	100	08/31/01	08/31/99	000	5.500	5.613	99.789	5,000,000.00	4,865,176.64
A 37795	T	NOTE (99.30)	912827B93	100	08/31/01	08/31/99	000	5.500	5.613	99.789	5,000,000.00	4,865,176.64
A 37994	T	NOTE (99.23)	9128275C5	100	11/30/01	11/30/99	000	5.875	6.031	99.711	25,000,000.00	24,927,734.38
A 37995	T	NOTE (99.23)	9128275C5	100	11/30/01	11/30/99	000	5.875	6.031	99.711	25,000,000.00	24,927,734.38
A 37996	T	NOTE (99.23)	9128275C5	100	11/30/01	11/30/99	000	5.875	6.031	99.711	25,000,000.00	24,927,734.38
A 35462	T	NOTE (98.2)	9128272C5	100	12/31/01	12/31/96	000	6.125	6.186	99.766	10,000,000.00	9,976,562.50
A 35520	T	NOTE (98.2)	9128272C6	100	01/31/02	01/31/97	000	6.250	6.710	98.307	10,000,000.00	9,807,262.50
A 35521	T	NOTE (98.10)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.654	98.307	10,000,000.00	19,661,366.75
A 35522	T	NOTE (99.11)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.409	99.328	4,000,000.00	3,973,125.00
A 35523	T	NOTE (99.11)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.409	99.328	4,000,000.00	3,959,687.50
A 35524	T	NOTE (99.25)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.305	99.767	5,000,000.00	4,948,350.00
A 35525	T	NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.370	99.492	10,000,000.00	9,949,218.70
A 35526	T	NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.372	99.484	10,000,000.00	9,948,437.50
A 35527	T	NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.361	99.531	10,000,000.00	9,953,125.00
A 35528	T	NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.370	99.492	10,000,000.00	9,949,218.75
A 36096	T	NOTE (99.18)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.616	99.555	8,000,000.00	7,964,375.00
A 36097	T	NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 36098	T	NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 36099	T	NOTE (99.18)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38100	T	NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,961,250.00

(SIRPT)
INVESTMENT INVENTORY
RUN: 09/06/00 00:01:21

INVESTMENTS OUTSTANDING AS OF 8/31/00													
MAJOR SORT KEY IS IC#													
INSTM NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICR)	PURCHASE DATE	SNF/ PRIP	COUP RATE	TRNG YIELD	BOOK PRICE	PAR VALUE	SHARES	BOOK VALUE	
A 38477	T NOTE (95.18)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.184	95.547	15,000,000.00		14,332,031.25	
A 37546	T NOTE (99.4)	9128275E5	100	05/15/04	05/17/99	000	5.250	5.456	99.102	10,000,000.00		9,910,937.50	
A 37547	T NOTE (99.4)	9128275E5	100	05/15/04	05/17/99	000	5.250	5.448	99.102	10,000,000.00		9,910,156.25	
A 37949	T NOTE (99.17)	9128275E5	100	05/15/04	05/15/99	000	5.250	5.882	97.531	20,000,000.00		19,506,250.00	
A 38274	T NOTE (99.22)	9128275E5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00		9,467,187.50	
A 38274	T NOTE (99.22)	9128275E5	100	05/15/04	05/10/00	000	5.250	6.793	94.672	10,000,000.00		9,465,625.00	
A 38275	T NOTE (99.22)	9128275E5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00		9,467,187.50	
A 38276	T NOTE (99.22)	9128275E5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00		18,994,375.00	
SUBTOTAL (Investment Type) 12 TREASURY NOTES					42.56%(C)		5.492	5.831	98.821	1,140,005,000.00		1,126,564,185.29	
A 38382	FEDERAL NATL MTG ASSN DIS 313586H65	925	09/28/00	06/30/00	000	6.480	6.587	98.380		17,000,000.00		16,724,600.00	
A 38471	FEDERAL NATL MTG ASSN DIS 313586H84	9901	11/09/00	08/14/00	000	6.380	6.480	98.858		25,000,000.00		24,614,541.67	
A 38384	FEDERAL NATL MTG ASSN DIS 313586H29	924	12/21/00	06/30/00	000	6.490	6.700	96.863		5,000,000.00		4,833,158.33	
A 38452	FEDERAL NATL MTG ASSN DIS 313586H90	9530	01/25/01	08/04/00	000	6.440	6.647	96.887		15,000,000.00		14,581,100.00	
A 38453	FEDERAL NATL MTG ASSN DIS 313586H90	923	01/25/01	08/04/00	000	6.440	6.647	96.887		15,000,000.00		14,533,100.00	
A 38455	FEDERAL NATL MTG ASSN DIS 313586H95	901	02/01/01	08/04/00	000	6.440	6.655	96.762		10,000,000.00		9,676,211.11	
A 38457	FEDERAL NATL MTG ASSN DIS 313586H85	100	02/01/01	08/04/00	000	6.440	6.655	96.762		35,000,000.00		33,866,738.89	
SUBTOTAL (Investment Type) 41 FMAA DISCOUNT NOTES					4.49%(C)		6.435	6.609	97.370	122,000,000.00		118,791,450.00	
A 38377	FEDL HOME LOAN BK CONS DI 313384E87	888	09/14/00	06/30/00	000	6.470	6.560	98.634		1,000,000.00		986,341.11	
A 38391	FEDL HOME LOAN BK CONS DI 313384E95	927	09/15/00	06/30/00	000	6.460	6.551	98.618		13,000,000.00		12,820,376.11	
A 38379	FEDL HOME LOAN BK CONS DI 313384E52	902	09/19/00	06/30/00	000	6.470	6.566	98.544		3,000,000.00		2,966,327.00	
A 38380	FEDL HOME LOAN BK CONS DI 313384E86	920	09/22/00	06/30/00	000	6.470	6.569	98.590		33,000,000.00		32,501,810.00	
A 38381	FEDL HOME LOAN BK CONS DI 313384H51	925	09/21/00	06/30/00	000	6.470	6.575	98.400		22,000,000.00		21,648,103.89	
A 38385	FEDL HOME LOAN BK CONS DI 313384H31	859	12/22/00	06/30/00	000	6.470	6.680	96.855		7,000,000.00		6,779,840.28	
A 38386	FEDL HOME LOAN BK CONS DI 313384H80	901	12/27/00	06/30/00	000	6.470	6.686	96.765		10,000,000.00		9,676,500.00	
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC					3.30%(C)		6.469	6.589	98.168	89,000,000.00		87,369,298.89	
A 38383	FEDL HOME LTN MTG CORP DI 313336E63	100	09/28/00	06/30/00	000	6.480	6.587	98.380		15,000,000.00		14,757,700.00	
A 38472	FEDL HOME LTN MTG CORP DI 313396H82	858	11/09/00	08/14/00	000	6.380	6.480	98.458		19,000,000.00		18,707,051.67	
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES					1.26%(C)		6.424	6.527	98.424	34,000,000.00		33,464,051.67	
SUBTOTAL (Investment Type) 51 BANKERS ACCEPTANCE-DOME .54%(C)													
A 38366	BNY B/A	9902	09/05/00	06/22/00	000	6.470	6.558	98.652		1,500,000.00		1,479,781.25	
A 38367	BNY B/A	9902	09/11/00	06/22/00	000	6.470	6.566	98.544		2,000,000.00		1,970,885.00	
A 38337	BK NY B/A	6613	10/24/00	06/22/00	000	6.570	6.853	97.332		5,000,000.00		5,839,920.00	
A 38372	BNY B/A	100	10/25/00	06/29/00	000	6.520	6.662	97.863		5,000,000.00		4,893,144.44	
SUBTOTAL (Investment Type) 51 BANKERS ACCEPTANCE-DOME .54%(C)						6.570	6.716	97.819		14,500,000.00		14,183,730.69	
A 38469 SALOMON SB C/P		795490014	927	09/01/00	08/09/00	000	6.490	6.517	99.585	36,000,000.00		35,850,730.00	

(SHEET)

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	DATE	SAF/ PURP	CUPN RATE	TRONG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38440	UNIT OF CALIF C/P	9141LS50	100	09/05/00	07/27/00	000	6.480	6.527	99.280	3,500,000.00	3,474,800.00
A 38444	NEW YORK TIMES CP	6501LB74	100	09/07/00	07/28/00	000	6.500	6.548	98.260	1,000,000.00	992,597.22
A 38433	MERRILL LYNCH C/P	5901LB7B1	100	09/11/00	07/14/00	000	6.500	6.570	99.365	25,000,000.00	24,733,680.56
A 38328	BK AMER	0606D0C8	926	09/12/00	05/26/00	000	6.680	6.818	97.937	7,000,000.00	6,858,421.11
A 38371	MERRILL LYNCH C/P	5901LB7C9	925	09/12/00	06/29/00	000	6.550	6.641	98.535	25,000,000.00	24,658,854.17
A 38415	SALOMON BROS C/P	18905J036	100	09/13/00	07/06/00	000	6.530	6.613	98.748	25,000,000.00	24,687,104.17
A 38445	CITICORP CP	78540M025	910	09/18/00	07/28/00	000	6.480	6.541	99.064	1,000,000.00	990,640.00
A 38438	SALOMON S/B C/P	78540M032	910	09/26/00	08/29/00	000	6.500	6.553	99.494	38,000,000.00	37,807,888.89
A 38436	SALOMON SB C/P	78540M032	100	10/10/00	08/23/00	000	6.500	6.557	99.133	50,000,000.00	49,566,666.67
A 38468	SALOMON SB C/P	78540M037	100	10/24/00	08/23/00	000	6.500	6.574	98.881	25,000,000.00	24,720,138.89
A 38487	SALOMON SB C/P	03018AL74	100	11/07/00	08/11/00	000	6.460	6.564	96.421	50,000,000.00	49,210,444.44
A 38470	AT & T CP										
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC 10.71%(C)							6.503	6.570	96.971	286,500,000.00	283,551,966.12
A 38417	BK AMER C.D.	06050EED1	902	09/01/00	07/10/00	000	6.560	6.560	100.000	2,000,000.00	2,000,000.00
A 38418	BK AMER C.D.	06050EED1	924	09/01/00	07/10/00	000	6.560	6.560	100.000	14,000,000.00	14,000,000.00
A 38419	BK AMER C.D.	06050EED2	908	09/01/00	07/10/00	000	6.560	6.560	100.000	9,000,000.00	9,000,000.00
A 38420	BK AMER C.D.	06050EED3	910	09/05/00	07/10/00	000	6.560	6.560	100.000	20,000,000.00	20,000,000.00
A 38421	BK AMER C.D.	06050EED9	917	09/05/00	07/10/00	000	6.560	6.560	100.000	18,000,000.00	18,000,000.00
A 38423	BK AMER C.D.	06050EEX7	100	09/05/00	07/18/00	000	6.550	6.550	100.000	50,000,000.00	50,000,000.00
A 38426	BK AMER C.D.	06050EED0	927	09/08/00	08/07/00	000	6.500	6.500	100.000	10,000,000.00	10,000,000.00
A 38428	BK AMER C.D.	06050EED0	919	09/08/00	08/07/00	000	6.500	6.500	100.000	35,000,000.00	35,000,000.00
A 38446	BK AMER C.D.	06050EER4	901	09/12/00	08/02/00	000	6.520	6.520	100.000	5,000,000.00	5,000,000.00
A 38449	BK AMER C.D.	06050EER4	858	09/12/00	08/02/00	000	6.520	6.520	100.000	20,000,000.00	20,000,000.00
A 38450	BK AMER C.D.	06050EER4	919	09/12/00	08/02/00	000	6.520	6.520	100.000	20,000,000.00	20,000,000.00
A 38451	BK AMER C.D.	06050EER4	826	09/12/00	08/02/00	000	6.520	6.520	100.000	5,000,000.00	5,000,000.00
A 38460	BK AMER C.D.	06050EER8	887	09/18/00	08/07/00	000	6.500	6.500	100.000	4,000,000.00	4,000,000.00
A 38466	BK AMER C.D.	06050EER8	924	09/18/00	08/07/00	000	6.500	6.500	100.000	3,000,000.00	3,000,000.00
A 38467	BK AMER C.D.	06050EER8	915	09/18/00	08/07/00	000	6.500	6.500	100.000	3,000,000.00	3,000,000.00
A 38468	BK AMER C.D.	06050EER8	909	09/18/00	08/07/00	000	6.500	6.500	100.000	15,000,000.00	15,000,000.00
A 38469	BK AMER CD	06050EEN7	888	09/26/00	07/06/00	000	6.580	6.580	100.000	4,000,000.00	4,000,000.00
A 38475	BK AMER CD	06050EEN7	803	09/26/00	07/06/00	000	6.580	6.580	100.000	5,000,000.00	5,000,000.00
A 38476	BK AMER CD	06050EEN7	915	09/26/00	07/06/00	000	6.580	6.580	100.000	6,000,000.00	6,000,000.00
A 38477	BK AMER CD	06050EEN7	877	09/26/00	07/06/00	000	6.580	6.580	100.000	4,000,000.00	4,000,000.00
A 38478	BK AMER CD	06050EEN7	903	09/26/00	07/06/00	000	6.580	6.580	100.000	6,000,000.00	6,000,000.00
A 38479	BK AMER CD	06050EEN7	809	09/26/00	07/06/00	000	6.580	6.580	100.000	2,000,000.00	2,000,000.00
A 38480	BK AMER CD	06050EEN7	987	09/26/00	07/06/00	000	6.580	6.580	100.000	4,000,000.00	4,000,000.00
A 38481	BK AMER CD	06050EEN7	907	09/26/00	07/06/00	000	6.580	6.580	100.000	3,000,000.00	3,000,000.00
A 38482	BK AMER CD	06050EEN7	887	09/26/00	07/06/00	000	6.580	6.580	100.000	4,000,000.00	4,000,000.00
A 38483	BK AMER CD	06050EEN7	924	09/26/00	07/06/00	000	6.580	6.580	100.000	6,000,000.00	6,000,000.00
A 38484	BK AMER CD	06050EEN7	100	09/26/00	07/06/00	000	6.580	6.580	100.000	10,000,000.00	10,000,000.00
A 38446	BK AMER C.D.	06050EER2	860	09/26/00	08/02/00	000	6.520	6.520	100.000	2,000,000.00	2,000,000.00
A 38447	BK AMER C.D.	06050EER2	901	09/26/00	08/02/00	000	6.520	6.520	100.000	10,000,000.00	10,000,000.00
A 38395	BK AMER CD	06050EER4	100	10/02/00	07/05/00	000	6.100	6.100	100.000	41,000,000.00	41,000,000.00
A 38422	BK AMER C.D.	06050EER6	803	10/03/00	07/10/00	000	6.630	6.630	100.000	8,000,000.00	8,000,000.00
A 38423	BK AMER C.D.	06050EER6	877	10/03/00	07/10/00	000	6.630	6.630	100.000	6,000,000.00	6,000,000.00
A 38424	BK AMER C.D.	06050EER6	100	10/03/00	07/10/00	000	6.630	6.630	100.000	11,000,000.00	11,000,000.00

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38396	BK AMER CD	06050ENR2	100	10/10/00	07/05/00	000	6.700	6.700	100.000	42,000,000.00	42,000,000.00
A 38478	BK AMER C.D.	06050ESG0	906	10/10/00	08/15/00	000	6.540	6.540	100.000	3,000,000.00	3,000,000.00
A 38479	BK AMER C.D.	06050ESG0	7622	10/10/00	08/15/00	000	6.540	6.540	100.000	13,000,000.00	13,000,000.00
A 38480	BK AMER C.D.	06050ESG0	1	10/10/00	08/15/00	000	6.540	6.540	100.000	7,000,000.00	7,000,000.00
A 38481	BK AMER C.D.	06050ESG0	1901	10/10/00	08/15/00	000	6.540	6.540	100.000	2,500,000.00	2,500,000.00
A 38482	BK AMER C.D.	06050ESG0	857	10/10/00	08/15/00	000	6.540	6.540	100.000	500,000.00	500,000.00
A 38483	BK AMER C.D.	06050ESG0	901	10/10/00	08/15/00	000	6.540	6.540	100.000	10,000,000.00	10,000,000.00
A 38484	BK AMER C.D.	06050ESG0	923	10/10/00	08/15/00	000	6.540	6.540	100.000	9,000,000.00	9,000,000.00
A 38489	BK AMER C.D.	06050ESG0	920	10/10/00	08/15/00	000	6.520	6.520	100.000	38,000,000.00	38,000,000.00
A 38499	BK AMER C.D.	06050ESG0	920	10/10/00	08/15/00	000	6.520	6.520	100.000	7,000,000.00	7,000,000.00
A 38500	BK AMER C.D.	06050ESG0	907	10/10/00	08/15/00	000	6.520	6.520	100.000	3,000,000.00	3,000,000.00
A 38397	BK AMER CD	06050ESG4	100	10/10/00	07/10/00	000	6.530	6.530	100.000	35,000,000.00	35,000,000.00
A 38503	BK AMER CD	06050ESG8	879	10/24/00	08/30/00	000	6.500	6.500	100.000	6,000,000.00	6,000,000.00
A 38504	BK AMER CD	06050ESG8	916	10/24/00	08/30/00	000	6.500	6.500	100.000	10,000,000.00	10,000,000.00
A 38505	BK AMER CD	06050ESG8	906	10/24/00	08/30/00	000	6.500	6.500	100.000	3,000,000.00	3,000,000.00
A 38506	BK AMER CD	06050ESG8	900	10/24/00	08/30/00	000	6.500	6.500	100.000	18,000,000.00	18,000,000.00
A 38507	BK AMER CD	06050ESG8	859	10/24/00	08/30/00	000	6.500	6.500	100.000	10,600,000.00	10,600,000.00
A 38508	BK AMER CD	06050ESG8	1	10/24/00	08/30/00	000	6.500	6.500	100.000	2,400,000.00	2,400,000.00
A 38426	BK AMER C.D.	06050EER5	926	11/01/00	07/12/00	000	6.680	6.680	100.000	13,000,000.00	13,000,000.00
A 38427	BK AMER C.D.	06050EER5	100	11/01/00	07/12/00	000	6.680	6.680	100.000	27,000,000.00	27,000,000.00
A 38277	BK AMER C.D.	06050EELT0	100	11/07/00	05/17/00	000	7.000	7.000	100.000	49,000,000.00	49,000,000.00
A 38283	BK AMER CD	06050EELT0	1	11/07/00	05/17/00	000	7.000	7.000	100.000	1,000,000.00	1,000,000.00
A 38428	BK AMER C.D.	06050EEL3	100	11/08/00	07/12/00	000	6.680	6.680	100.000	25,000,000.00	25,000,000.00
A 38428	BK AMER C.D.	06050EES6	1	11/15/00	08/07/00	000	6.600	6.600	100.000	5,000,000.00	5,000,000.00
A 38464	BK AMER C.D.	06050EES6	100	11/15/00	08/07/00	000	6.600	6.600	100.000	5,000,000.00	5,000,000.00
A 38468	BK AMER C.D.	06050EES5	876	11/20/00	08/24/00	000	6.560	6.560	100.000	9,000,000.00	9,000,000.00
A 38486	BK AMER C.D.	06050EES5	9001	11/20/00	08/24/00	000	6.560	6.560	100.000	24,000,000.00	24,000,000.00
A 38489	BK AMER C.D.	06050EES5	892	11/20/00	08/24/00	000	6.560	6.560	100.000	5,000,000.00	5,000,000.00
A 38490	BK AMER C.D.	06050EES5	901	11/20/00	08/24/00	000	6.560	6.560	100.000	7,000,000.00	7,000,000.00
A 38491	BK AMER C.D.	06050EES5	9701	11/20/00	08/24/00	000	6.560	6.560	100.000	4,000,000.00	4,000,000.00
A 38493	BK AMER C.D.	06050EES5	5005	11/20/00	08/24/00	000	6.560	6.560	100.000	1,000,000.00	1,000,000.00
A 38493	BK AMER C.D.	06050EES5	100	11/21/00	07/12/00	000	6.560	6.560	100.000	10,000,000.00	10,000,000.00
A 38494	BK AMER C.D.	06050EEL1	9302	11/21/00	07/12/00	000	6.680	6.680	100.000	10,000,000.00	10,000,000.00
A 38430	BK AMER C.D.	06050EEL1	9530	11/21/00	07/12/00	000	6.680	6.680	100.000	14,000,000.00	14,000,000.00
A 38431	BK AMER C.D.	06050EEL1	907	11/21/00	07/12/00	000	6.680	6.680	100.000	6,000,000.00	6,000,000.00
A 38432	BK AMER CD	06050EEN6	100	11/21/00	08/30/00	000	6.540	6.540	100.000	30,000,000.00	30,000,000.00
A 38494	BK AMER CD	06050EEN6	9530	11/28/00	08/24/00	000	6.560	6.560	100.000	9,692,000.00	9,692,000.00
A 38495	BK AMER C.D.	06050EESK2	473	11/28/00	08/24/00	000	6.560	6.560	100.000	93,000.00	93,000.00
A 38495	BK AMER C.D.	06050EESK2	473	11/28/00	08/24/00	000	6.560	6.560	100.000	175,000.00	175,000.00
A 38499	BK AMER C.D.	06050EESK2	471	11/28/00	07/18/00	000	6.730	6.730	100.000	50,000,000.00	50,000,000.00
A 38436	BK AMER C.D.	06050EESK2	100	12/19/00	07/19/00	000	6.860	6.860	100.000	50,000,000.00	50,000,000.00
A 38437	BK AMER C.D.	06050EESK2	100	01/02/01	07/19/00	000	6.860	6.860	100.000	50,000,000.00	50,000,000.00

SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S 37.14%(C) 6.628 6.628 100.000 983,000,000.00 983,000,000.00

1
(SIRPT)

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DAILY 415-554-4487
INVESTMENT INVENTORRY
INVESTMENTS OUTSTANDING AS OF 8/31/00
MAJOR SORT KEY IS ICC#

PAGE: 6
RUN: 09/06/00 00:01:21

INVSMT NO.	DESCRIPTION	CUSIP	FUND MATURITY NO. (TICKER)	PURCHASE DATE	SAF/ PURP	CUEN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
REPORT TOTALS										
ASSETS										
					FIXED	6.114	6.280	99.173	2,669,005,000.00	2,646,924,682.66

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
08/01/00 TO 08/31/00
SETTLEMENT DATE BASIS
34 FUNDS

PAGE: 1
RUN: 09/06/00 00:01:14

INVSMT DESCRIPTION/POOL#	NO.	MEMO	BANK BROK MATURITY	TRADE/	SETTLE	TYN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
			CASH DATE	INSTRY		TYPE	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
33942 T NOTE (88.20)	40		08/15/03	08/15/00	INTR		7.750			-143.75	
	08/15/00	09/05/00	08/15/00				7.520				143.75
34805 T NOTE (99.25)	19		02/28/01	08/31/00	INTR		5.625			-562,500.00	
	08/31/00	09/05/00	08/31/00				5.625				562,500.00
34807 T NOTE (99.25)	19		02/28/01	08/31/00	INTR		5.625			-140,625.00	
	08/31/00	09/05/00	08/31/00				5.680				140,625.00
34810 T NOTE (99.16)	19		02/28/01	08/31/00	INTR		5.625			-703,125.00	
	08/31/00	09/05/00	08/31/00				5.740				703,125.00
34828 T NOTE (98.5)	19		02/28/01	08/31/00	INTR		5.625			-140,625.00	
	08/31/00	09/05/00	08/31/00				5.625				140,625.00
34829 T NOTE (98.5)	19		02/28/01	08/31/00	INTR		5.625			-140,625.00	
	08/31/00	09/05/00	08/31/00				5.625				140,625.00
34830 T NOTE (98.19)	19		02/28/01	08/31/00	INTR		5.625			-140,625.00	
	08/31/00	09/05/00	08/31/00				5.960				140,625.00
35192 T NOTE (97.8)	19		08/15/01	08/15/00	INTR		7.875			-275,625.00	
	08/15/00	09/05/00	08/15/00				8.565				275,625.00
35213 T NOTE (98.27)	19		08/31/01	08/31/00	INTR		6.500			-162,500.00	
	08/31/00	09/05/00	08/31/00				6.780				162,500.00
35214 T NOTE (98.27)	19		08/31/01	08/31/00	INTR		6.780			-162,500.00	
	08/31/00	09/05/00	08/31/00				6.780				162,500.00
35215 T NOTE (98.27)	19		08/31/01	08/31/00	INTR		6.780			-162,500.00	
	08/31/00	09/05/00	08/31/00				6.500				162,500.00
35254 T NOTE (97.11)	19		08/31/01	08/31/00	INTR		7.152			-162,500.00	
	08/31/00	09/05/00	08/31/00				7.152				162,500.00
36034 T NOTE (99.30)	19		08/15/00	08/07/00	SALE		6.000			-5,000,000.00	
	08/07/00	08/07/00					6.035				162,500.00
36035 T NOTE (99.30)	19		08/15/00	08/07/00	SALE		6.000			-143,406.59	
	08/07/00	08/07/00					6.035				5,142,234.72
36036 T NOTE (99.30)	19		08/15/00	08/07/00	SALE		6.000			-143,406.59	
	08/07/00	08/07/00					6.035				5,142,234.72
36037 T NOTE (99.30)	19		08/15/00	08/07/00	SALE		6.000			-5,000,000.00	
	08/07/00	08/07/00					6.038				5,142,234.72
36038 T NOTE (99.30)	19		08/15/00	08/07/00	SALE		6.000			-143,406.59	
	08/07/00	08/07/00					6.038				5,142,234.72
36039 T NOTE (99.30)	19		08/15/00	08/15/00	AMRT		6.040			-143,406.61	
	09/05/00	08/15/00					6.040				5,142,234.72
36040 T NOTE (99.30)	89		09/05/00	08/15/00	MAT		6.000			-5,468.75	
	08/15/00	08/15/00					6.040				5,150,000.00
36041 T NOTE (99.30)	19		08/15/00	08/15/00	AMRT		6.000			-150,000.00	
	09/05/00	08/15/00					6.040				5,150,000.00
36042 T NOTE (99.30)	50		08/15/00	08/15/00	MAT		6.000			-5,468.75	
	09/05/00	08/15/00					6.040				5,150,000.00
36043 T NOTE (99.30)	19		08/15/00	08/15/00	AMRT		6.000			-5,468.75	
	09/05/00	08/15/00					6.040				5,150,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M R . DANIEL DALY 415-554-487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 08/01/00 TO 08/31/00
 SETTLEMENT DATE BASIS
 34 FUNDS

PAGE: 2
 RUN: 09/06/00 00:01:14

INVT DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TYN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
NO. MEMO	CASH DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36041 T NOTE (99.30)	19	74	08/15/00	08/15/00	MAT	6.000	-5,000,000.00	-5,000,000.00	-150,000.00
			09/05/00	08/15/00		6.040			5,150,000.00
36042 T NOTE (99.30)	19		08/15/00	08/15/00	AMRT	6.000	5,468.75	-5,468.75	
		87	09/05/00	08/15/00	MAT	6.040			-150,000.00
			09/05/00	08/15/00	MAT	6.000	-5,000,000.00	-5,000,000.00	5,150,000.00
36043 T NOTE (99.30)	19		08/15/00	08/15/00	AMRT	6.040	5,468.75	-5,468.75	
		40	09/05/00	08/15/00	MAT	6.000	-5,000,000.00	-5,000,000.00	-150,000.00
			09/05/00	08/15/00		6.040			5,150,000.00
37378 T NOTE (99.22)	19		02/15/04	08/15/00	INTR	4.750	-356,250.00	-356,250.00	356,250.00
37379 T NOTE (99.12)	19		02/15/04	08/15/00	INTR	4.750	-356,250.00	-356,250.00	356,250.00
37383 T NOTE (98.25)	19		02/15/04	08/15/00	INTR	4.892	-237,500.00	-237,500.00	237,500.00
37786 T NOTE (99.26)	19		08/31/01	08/31/00	INTR	5.033	-137,500.00	-137,500.00	137,500.00
37787 T NOTE (99.30)	19		08/31/01	08/31/00	INTR	5.613	-275,000.00	-275,000.00	275,000.00
37788 T NOTE (99.235)	19		08/31/01	08/31/00	INTR	5.550	-275,000.00	-275,000.00	275,000.00
37789 T NOTE (99.21)	19		08/31/01	08/31/00	INTR	5.647	-137,500.00	-137,500.00	137,500.00
37790 T NOTE (99.30)	19		08/31/01	08/31/00	INTR	5.500	-275,000.00	-275,000.00	275,000.00
37791 T NOTE (99.21)	19		08/31/01	08/31/00	INTR	5.545	-137,500.00	-137,500.00	137,500.00
37792 T NOTE (99.30)	19		08/31/01	08/31/00	INTR	5.500	-275,000.00	-275,000.00	275,000.00
37793 T NOTE (99.21)	19		08/31/01	08/31/00	INTR	5.545	-137,500.00	-137,500.00	137,500.00
37794 T NOTE (99.21)	19		08/31/01	08/31/00	INTR	5.500	-275,000.00	-275,000.00	275,000.00
37795 T NOTE (99.30)	19		08/31/01	08/31/00	INTR	5.545	-137,500.00	-137,500.00	137,500.00
38047 BK AMER CD	19		08/15/00	08/15/00	MAT	6.110	-4,692,000.00	-4,692,000.00	4,867,950.40
38048 BK AMER CD	19		08/15/00	08/15/00	MAT	6.110	-93,000.00	-93,000.00	96,488.30
38049 BK AMER CD	19		08/15/00	08/15/00	MAT	6.110	-175,000.00	-175,000.00	181,564.01
38050 BK AMER CD	19		08/15/00	08/15/00	MAT	6.110	-40,000.00	-40,000.00	41,500.34

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DALRY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 08/01/00 TO 08/31/00
 SETTLEMENT DATE BASIS
 34 FUNDS

PAGE: 3
 RUN: 09/06/00 00:01:14

INVSMT DESCRIPTION/POOL# NO. MEMO	BANK BROK MATURITY TRADE/ CASH DATE /ENTRY	TYN SETTLE	COUPON TYP	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38051 BK AMER CD	19	40	08/15/00 08/15/00 MAT	6,120	-8,000,000.00	-8,000,000.00	-295,120.00
			09/05/00 08/15/00	6,120			8,295,120.00
38052 BK AMER CD	19	40	08/15/00 08/15/00 MAT	6,120	-12,000,000.00	-12,000,000.00	-442,680.00
			09/05/00 08/15/00	6,120			12,442,680.00
38120 BK AMER CD	19	40	08/09/00 08/09/00 MAT	6,200	-20,000,000.00	-20,000,000.00	-599,333.33
			09/05/00 08/09/00	6,200			20,599,333.33
38121 BK AMER CD	19	40	08/23/00 08/23/00 MAT	6,200	-30,000,000.00	-30,000,000.00	-966,166.67
			09/05/00 08/23/00	6,200			30,966,166.67
38284 BK AMER C.D.	19	40	08/01/00 08/01/00 MAT	6,770	-5,000,000.00	-5,000,000.00	-69,580.56
			09/05/00 08/01/00	6,770			5,069,580.56
38290 BK AMER C.D.	19	40	08/15/00 08/15/00 MAT	6,770	-7,000,000.00	-7,000,000.00	-115,842.22
			09/05/00 08/15/00	6,770			7,115,842.22
38291 BK AMER C.D.	19	40	08/15/00 08/15/00 MAT	6,770	-6,000,000.00	-6,000,000.00	-99,293.33
			09/05/00 08/15/00	6,770			6,099,293.33
38292 BK AMER C.D.	19	40	08/15/00 08/15/00 MAT	6,770	-18,000,000.00	-18,000,000.00	-297,880.00
			09/05/00 08/15/00	6,770			18,297,880.00
38293 BK AMER C.D.	19	40	08/15/00 08/15/00 MAT	6,770	-3,000,000.00	-3,000,000.00	-49,646.67
			09/05/00 08/15/00	6,770			3,049,646.67
38294 BK AMER C.D.	19	40	08/15/00 08/15/00 MAT	6,770	-7,000,000.00	-7,000,000.00	-115,842.22
			09/05/00 08/15/00	6,770			7,115,842.22
38295 BK AMER C.D.	19	40	08/15/00 08/15/00 MAT	6,770	-4,000,000.00	-4,000,000.00	-66,195.56
			09/05/00 08/15/00	6,770			4,066,195.56
38296 BK AMER C.D.	19	40	08/15/00 08/15/00 MAT	6,770	-5,000,000.00	-5,000,000.00	-82,744.44
			09/05/00 08/15/00	6,770			5,082,744.44
38317 BK AMER C.D.	19	40	08/01/00 08/01/00 MAT	6,750	-50,000,000.00	-50,000,000.00	-646,875.00
			09/05/00 08/01/00	6,750			50,646,875.00
38318 BK AMER C.D.	19	40	08/02/00 08/02/00 MAT	6,750	-15,000,000.00	-15,000,000.00	-196,875.00
			09/05/00 08/02/00	6,750			15,196,875.00
38319 BK AMER C.D.	19	40	08/02/00 08/02/00 MAT	6,750	-15,000,000.00	-15,000,000.00	-196,875.00
			09/05/00 08/02/00	6,750			15,196,875.00
38320 BK AMER C.D.	19	40	08/02/00 08/02/00 MAT	6,750	-6,000,000.00	-6,000,000.00	-78,750.00
			09/05/00 08/02/00	6,750			6,078,750.00
38321 BK AMER C.D.	19	40	08/02/00 08/02/00 MAT	6,750	-10,000,000.00	-10,000,000.00	-131,250.00
			09/05/00 08/02/00	6,750			10,131,250.00
38326 UNIV OF CALIF	19	40	08/10/00 08/10/00 MAT	6,562	-3,384,000.00	-3,337,135.36	-46,864.64
			09/05/00 08/10/00	6,562			3,384,000.00
38327 SALOMON BROTHER	19	89	08/29/00 08/29/00 MAT	6,620	-5,000,000.00	-4,912,652.78	-87,347.22
			09/05/00 08/29/00	6,738			5,000,000.00
38332 MERRILL LYNCH	19	45	08/02/00 08/02/00 MAT	6,630	-10,000,000.00	-9,882,133.33	-117,866.67
			09/05/00 08/02/00	6,709			10,000,000.00
38333 MERRILL LYNCH	19	45	08/03/00 08/03/00 MAT	6,630	-5,000,000.00	-4,940,145.83	-59,854.17
			09/05/00 08/03/00	6,710			5,000,000.00
38334 MERRILL LYNCH	19	45	08/04/00 08/04/00 MAT	6,710	-5,000,000.00	-4,939,225.00	-60,775.00
			09/05/00 08/04/00	6,712			5,000,000.00

* ACTIVE TRANSACTIONS *

INVSMT DESCRIPTION/POOL#	NO.	MEMO	BANK BROK MATURITY	TRADE/ SETTLE	TYN COMPN	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
			CASH DATE		YIELD	ORIGINAL FACE	PREV / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38333 MERRILL LYNCH	19		45 08/07/00	08/07/00	MAT	6.630	-5,000,000.00	-4,936,462.50	-63,537.50
			09/05/00	08/07/00		6.715			5,000,000.00
38340 SALOMON SB C/P	19		89 08/07/00	08/07/00	MAT	6.350	-50,000,000.00	-49,426,875.00	-573,125.00
			09/05/00	08/07/00		6.626			50,000,000.00
38341 BK AMER C.D.	19		40 08/15/00	08/15/00	MAT	6.600	-10,000,000.00	-10,000,000.00	-128,333.33
			09/05/00	08/15/00		6.600			10,128,333.33
38342 BK AMER C.D.	19		40 08/15/00	08/15/00	MAT	6.600	-25,000,000.00	-25,000,000.00	-320,833.33
			09/05/00	08/15/00		6.600			25,320,833.33
38343 BK AMER C.D.	19		40 08/15/00	08/15/00	MAT	6.600	-10,000,000.00	-10,000,000.00	-128,333.33
			09/05/00	08/15/00		6.600			10,128,333.33
38344 BK AMER C.D.	19		40 08/29/00	08/29/00	MAT	6.600	-2,400,000.00	-2,400,000.00	-36,960.00
			09/05/00	08/29/00		6.600			2,436,960.00
38345 BK AMER C.D.	19		40 08/29/00	08/29/00	MAT	6.600	-6,000,000.00	-6,000,000.00	-92,400.00
			09/05/00	08/29/00		6.600			6,092,400.00
38348 BK AMER CD	19		40 08/14/00	08/14/00	MAT	6.600	-600,000.00	-600,000.00	-7,370.00
			09/05/00	08/14/00		6.600			607,370.00
38349 BK AMER CD	19		40 08/14/00	08/14/00	MAT	6.600	-10,400,000.00	-10,400,000.00	-127,746.67
			09/05/00	08/14/00		6.600			10,527,746.67
38350 BK AMER CD	19		40 08/14/00	08/14/00	MAT	6.600	-3,000,000.00	-3,000,000.00	-36,850.00
			09/05/00	08/14/00		6.600			3,036,850.00
38351 BK AMER CD	19		40 08/14/00	08/14/00	MAT	6.600	-19,000,000.00	-19,000,000.00	-233,383.33
			09/05/00	08/14/00		6.600			19,233,383.33
38352 BK AMER CD	19		40 08/14/00	08/14/00	MAT	6.600	-7,000,000.00	-7,000,000.00	-85,983.33
			09/05/00	08/14/00		6.600			7,085,983.33
38369 BK AMER C/P	19		40 08/23/00	08/23/00	MAT	6.600	-15,000,000.00	-14,845,066.67	-154,933.33
			09/05/00	08/23/00		6.709			15,000,000.00
38392 FEDL HOME LTN MTG CORP	19		40 08/29/00	08/29/00	MAT	6.410	-10,000,000.00	-9,902,069.44	-97,930.56
			09/05/00	08/29/00		6.473			10,000,000.00
38393 NY TIMES CP	19		40 08/02/00	08/02/00	MAT	6.550	-1,856,000.00	-1,846,544.71	-9,455.29
			09/05/00	08/02/00		6.584			1,856,000.00
38394 SOLOMON SMITH CP	19		89 08/03/00	08/03/00	MAT	6.530	-50,000,000.00	-49,736,986.11	-263,013.89
			09/05/00	08/03/00		6.565			50,000,000.00
38398 FEDL HOME LTN MTG CORP	19		40 08/29/00	08/29/00	MAT	6.410	-20,000,000.00	-19,807,700.00	-192,300.00
			09/05/00	08/29/00		6.472			20,000,000.00
38399 FEDL HOME LTN MTG CORP	19		40 08/29/00	08/29/00	MAT	6.410	-10,000,000.00	-9,903,850.00	-96,150.00
			09/05/00	08/29/00		6.472			10,000,000.00
38400 SALOMON BROS. CP	19		89 08/02/00	08/02/00	MAT	6.330	-30,000,000.00	-29,853,075.00	-146,925.00
			09/05/00	08/02/00		6.362			30,000,000.00
38401 SALOMON BROS. CP	19		89 08/02/00	08/02/00	MAT	6.330	-20,000,000.00	-19,902,950.00	-97,950.00
			09/05/00	08/02/00		6.362			20,000,000.00
38402 SALOMON BROS CP	19		89 08/10/00	08/10/00	MAT	6.330	-26,000,000.00	-25,834,469.44	-165,530.56
			09/05/00	08/10/00		6.390			26,000,000.00
38403 SALOMON BROS CP	19		89 08/10/00	08/10/00	MAT	6.330	-14,000,000.00	-13,911,500.00	-88,500.00
			09/05/00	08/10/00		6.343			14,000,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
08/01/00 TO 08/31/00
SETTLEMENT DATE BASIS
34 FUNDS

PAGE: 5
RUN: 09/06/00 00:01:14

INVSMT DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TYN	COUPON	PAR	VALUE	BOOK	VALUE	(INTEREST)	(GAIN)/LOSS
NO. MEMO	CASH	DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL	FACE	PREM /	(DISC)	AMORT/(ACCRET)	SETTLEMENT
38404 SALOMON BROS CP	19	89	09/10/00	08/10/00	MAT	6.530	-10,000,000.00	-9,936,600.00		-63,400.00		10,000,000.00
38434 SALOMON C/P	19	89	08/17/00	08/17/00	MAT	6.510	-50,000,000.00	-49,728,750.00		-271,250.00		50,000,000.00
38438 MERRILL LYNCH C/P	19	45	08/29/00	08/17/00	MAT	6.546	-50,000,000.00	-49,703,000.00		-297,000.00		50,000,000.00
38439 UNIV OF CALIF. C/P	19	40	08/23/00	08/23/00	MAT	6.480	-5,000,000.00	-4,975,700.00		-24,300.00		5,000,000.00
38441 ALBERTSON C/P	19	40	08/14/00	08/23/00	MAT	6.512	-1,000,000.00	-996,935.28		-3,064.72		1,000,000.00
38442 MERRILL LYNCH C/P	19	45	08/24/00	08/14/00	MAT	6.480	-50,000,000.00	-49,757,000.00		-243,000.00		50,000,000.00
38443 MERRILL LYNCH CP	19	45	08/30/00	08/24/00	MAT	6.512	-40,000,000.00	-39,762,400.00		-237,600.00		40,000,000.00
38446 BK AMER C.D.	19	40	09/05/00	08/30/00	PURC	6.520	2,000,000.00	2,000,000.00				-2,000,000.00
38447 BK AMER C.D.	19	40	08/01/00	08/02/00	PURC	6.520	10,000,000.00	10,000,000.00				-10,000,000.00
38448 BK AMER C.D.	19	40	09/12/00	08/02/00	PURC	6.520	5,000,000.00	5,000,000.00				-5,000,000.00
38449 BK AMER C.D.	19	40	09/12/00	08/02/00	PURC	6.520	20,000,000.00	20,000,000.00				-20,000,000.00
38450 BK AMER C.D.	19	40	09/12/00	08/02/00	PURC	6.520	20,000,000.00	20,000,000.00				-20,000,000.00
38451 BK AMER C.D.	19	40	09/12/00	08/02/00	PURC	6.520	5,000,000.00	5,000,000.00				-5,000,000.00
38452 FEDERAL NATL MTG ASSN D	19	40	01/25/01	08/04/00	PURC	6.440	15,000,000.00	14,533,100.00		-466,900.00		-14,533,100.00
38453 FEDERAL NATL MTG ASSN D	19	40	01/25/01	08/04/00	PURC	6.440	15,000,000.00	14,533,100.00		-466,900.00		-14,533,100.00
38455 FEDERAL NATL MTG ASSN D	19	45	02/01/01	08/04/00	PURC	6.440	10,000,000.00	9,676,211.11		-323,788.89		-9,676,211.11
38456 BNY INT (149029.46)	19	99	10/31/00	08/02/00	PURC	5.550	25,000,000.00	25,000,000.00				-25,000,000.00
38457 FEDERAL NATL MTG ASSN D	19	40	02/01/01	08/04/00	PURC	6.440	35,000,000.00	33,866,738.89		-1133,261.11		-33,866,738.89
38458 BK AMER C.D.	19	40	09/08/00	08/07/00	PURC	6.500	10,000,000.00	10,000,000.00				-10,000,000.00
38459 BK AMER C.D.	19	40	09/08/00	08/07/00	PURC	6.500	35,000,000.00	35,000,000.00				-35,000,000.00
38460 BK AMER C.D.	19	40	09/18/00	08/07/00	PURC	6.500	4,000,000.00	4,000,000.00				-4,000,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
08/01/00 TO 08/31/00
SETTLEMENT DATE BASIS
34 FUNDS

PAGE: 6
RUN: 09/06/00 00:01:14

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MAURITY	TRADE/ CASH DATE /ENTRY	SETTLE	TYN	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38464	BK AMER C.D.	19	40	11/15/00	08/07/00	PURC	6.600	20,000,000.00	20,000,000.00		-20,000,000.00
				08/07/00	08/07/00		6.600				
38465	BK AMER C.D.	19	40	11/15/00	08/07/00	PURC	6.600	5,000,000.00	5,000,000.00		-5,000,000.00
				08/07/00	08/07/00		6.600				
38466	BK AMER C.D.	19	40	09/18/00	08/07/00	PURC	6.500	3,000,000.00	3,000,000.00		-3,000,000.00
				08/07/00	08/07/00		6.500				
38467	BK AMER C.D.	19	40	09/18/00	08/07/00	PURC	6.500	3,000,000.00	3,000,000.00		-3,000,000.00
				08/07/00	08/07/00		6.500				
38468	BK AMER C.D.	19	40	09/18/00	08/07/00	PURC	6.500	15,000,000.00	15,000,000.00		-15,000,000.00
				08/07/00	08/07/00		6.500				
38469	SALOMON SB C/P	19	89	09/01/00	08/09/00	PURC	6.490	36,000,000.00	35,850,730.00		-35,850,730.00
				08/09/00	08/09/00		6.517		-149,270.00		-149,270.00
38470	AT & T CP	19	87	11/07/00	08/11/00	PURC	6.560	50,000,000.00	49,210,444.44		-49,210,444.44
				08/11/00	08/11/00		6.564		-789,555.56		-789,555.56
38471	FEDERAL NATL MTG ASSN D	19	40	11/09/00	08/11/00	PURC	6.380	25,000,000.00	24,614,541.67		-24,614,541.67
				08/11/00	08/11/00		6.380		-385,458.33		-385,458.33
38472	FEDL HOME LHN MTG CORP	19	40	11/09/00	08/11/00	PURC	6.380	19,000,000.00	18,707,051.67		-18,707,051.67
				08/11/00	08/11/00		6.480		-292,948.33		-292,948.33
38473	T NOTE (95.27)	19	40	02/15/04	08/11/00	PURC	6.092	15,000,000.00	14,374,218.75		-14,374,218.75
				08/11/00	08/11/00		6.092		-625,781.25		-625,781.25
38474	T NOTE (95.27)	19	87	02/15/04	08/11/00	PURC	6.092	15,000,000.00	14,374,218.75		-14,374,218.75
				08/11/00	08/15/00		6.092		-625,781.25		-625,781.25
38475	T NOTE (95.27)	19	89	02/15/04	08/11/00	PURC	6.092	15,000,000.00	14,374,218.75		-14,374,218.75
				08/11/00	08/15/00		6.092		-625,781.25		-625,781.25
38476	T NOTE (95.27)	19	89	02/15/04	08/11/00	PURC	6.092	15,000,000.00	14,374,218.75		-14,374,218.75
				08/11/00	08/15/00		6.092		-625,781.25		-625,781.25
38477	T NOTE (95.18)	19	40	02/15/04	08/15/00	PURC	6.184	15,000,000.00	14,332,031.25		-14,332,031.25
				08/15/00	08/15/00		6.184		-667,968.75		-667,968.75
38478	BK AMER C.D.	19	40	10/10/00	08/15/00	PURC	6.540	3,000,000.00	3,000,000.00		-3,000,000.00
				08/21/00	08/15/00		6.540				
38479	BK AMER C.D.	19	40	10/10/00	08/15/00	PURC	6.540	13,000,000.00	13,000,000.00		-13,000,000.00
				08/21/00	08/15/00		6.540				
38480	BK AMER C.D.	19	40	10/10/00	08/15/00	PURC	6.540	7,000,000.00	7,000,000.00		-7,000,000.00
				08/21/00	08/15/00		6.540				
38481	BK AMER C.D.	19	40	10/10/00	08/15/00	PURC	6.540	2,500,000.00	2,500,000.00		-2,500,000.00
				08/21/00	08/15/00		6.540				
38482	BK AMER C.D.	19	40	10/10/00	08/15/00	PURC	6.540	500,000.00	500,000.00		-500,000.00
				08/21/00	08/15/00		6.540				
38483	BK AMER C.D.	19	40	10/10/00	08/15/00	PURC	6.540	10,000,000.00	10,000,000.00		-10,000,000.00
				08/21/00	08/15/00		6.540				
38484	BK AMER C.D.	19	40	10/10/00	08/15/00	PURC	6.540	9,000,000.00	9,000,000.00		-9,000,000.00
				08/21/00	08/15/00		6.540				
38485	NY TIMES INT (172.00)	19	99	10/30/00	08/10/00	PURC	5.550	25,000,000.00	25,000,000.00		-25,000,000.00
				08/23/00	08/10/00		5.550				

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M R. DANIEL DALY 4 15-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 08/01/00 TO 08/31/00
 SETTLEMENT DATE BASIS
 34 FUNDS

PAGE: 7
 RUN: 09/06/00 00:01:14

INVSMT DESCRIPTION/POOL# NO. MEMO	BANK BROK MATURITY CASH DATE /ENTRY	TRADE/ SETTLE	TXN COUPON TYPE YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38485 NY TIMES INT (172.00)	19 99 10/30/00	08/10/00 SALE	5.550	-25,000,000.00	-25,000,000.00		-112.00
38486 SALOMON SB C/P	19 89 10/23/00	08/10/00 PURC	5.550	50,000,000.00	49,566,666.67		25,000,172.00
		08/23/00 08/23/00	6.500		-433,333.33		-49,566,666.67
38487 SALOMON SB C/P	19 89 10/24/00	08/23/00 PURC	6.500	25,000,000.00	24,720,138.89		-24,720,138.89
		08/23/00 08/23/00	6.574		-279,861.11		-24,720,138.89
38488 BK AMER C.D.	19 40 11/20/00	08/24/00 PURC	6.560	9,000,000.00	9,000,000.00		-9,000,000.00
		08/28/00 08/24/00	6.560		24,000,000.00		-24,000,000.00
38489 BK AMER C.D.	19 40 11/20/00	08/24/00 PURC	6.560	5,000,000.00	5,000,000.00		-5,000,000.00
		08/28/00 08/24/00	6.560		4,000,000.00		-4,000,000.00
38490 BK AMER C.D.	19 40 11/20/00	08/24/00 PURC	6.560	7,000,000.00	7,000,000.00		-7,000,000.00
		08/28/00 08/24/00	6.560		1,000,000.00		-1,000,000.00
38491 BK AMER C.D.	19 40 11/20/00	08/24/00 PURC	6.560	9,692,000.00	9,692,000.00		-9,692,000.00
		08/28/00 08/24/00	6.560		40,000.00		-40,000.00
38492 BK AMER C.D.	19 40 11/20/00	08/24/00 PURC	6.560	93,000.00	93,000.00		-93,000.00
		08/28/00 08/24/00	6.560		175,000.00		-175,000.00
38493 BK AMER C.D.	19 40 11/20/00	08/24/00 PURC	6.560	37,807,888.89	37,807,888.89		-37,807,888.89
		08/28/00 08/24/00	6.533		-192,111.11		-38,000,000.00
38494 BK AMER C.D.	19 40 11/28/00	08/24/00 PURC	6.560	38,000,000.00	38,000,000.00		-38,000,000.00
		08/28/00 08/24/00	6.560		40,000.00		-40,000.00
38495 BK AMER C.D.	19 40 11/28/00	08/24/00 PURC	6.560	93,000.00	93,000.00		-93,000.00
		08/28/00 08/24/00	6.560		175,000.00		-175,000.00
38496 BK AMER C.D.	19 40 11/28/00	08/24/00 PURC	6.560	37,807,888.89	37,807,888.89		-37,807,888.89
		08/28/00 08/24/00	6.533		-192,111.11		-38,000,000.00
38497 BK AMER C.D.	19 40 11/28/00	08/24/00 PURC	6.560	7,000,000.00	7,000,000.00		-7,000,000.00
		08/28/00 08/24/00	6.520		5,000,000.00		-5,000,000.00
38498 SALOMON S/B C/P	19 89 09/26/00	08/29/00 PURC	6.520	5,000,000.00	5,000,000.00		-5,000,000.00
		08/28/00 08/29/00	6.540		6,000,000.00		-6,000,000.00
38499 BK AMER C.D.	19 40 10/10/00	08/29/00 PURC	6.520	30,000,000.00	30,000,000.00		-30,000,000.00
		08/28/00 08/29/00	6.520		10,000,000.00		-10,000,000.00
38500 BK AMER C.D.	19 40 10/10/00	08/29/00 PURC	6.520	10,000,000.00	10,000,000.00		-10,000,000.00
		08/28/00 08/29/00	6.500		3,000,000.00		-3,000,000.00
38501 BK AMER C.D.	19 40 10/10/00	08/29/00 PURC	6.520	18,000,000.00	18,000,000.00		-18,000,000.00
		08/28/00 08/30/00	6.500		18,000,000.00		-18,000,000.00
38502 BK AMER CD	19 40 11/21/00	08/30/00 PURC	6.520	30,000,000.00	30,000,000.00		-30,000,000.00
		09/05/00 08/30/00	6.500		6,000,000.00		-6,000,000.00
38503 BK AMER CD	19 40 10/24/00	08/30/00 PURC	6.500	10,000,000.00	10,000,000.00		-10,000,000.00
		09/05/00 08/30/00	6.500		3,000,000.00		-3,000,000.00
38504 BK AMER CD	19 40 10/24/00	08/30/00 PURC	6.500	3,000,000.00	3,000,000.00		-3,000,000.00
		09/05/00 08/30/00	6.500		18,000,000.00		-18,000,000.00
38505 BK AMER CD	19 40 10/24/00	08/30/00 PURC	6.500	18,000,000.00	18,000,000.00		-18,000,000.00
		09/05/00 08/30/00	6.500		18,000,000.00		-18,000,000.00
38506 BK AMER CD	19 40 10/24/00	08/30/00 PURC	6.500	18,000,000.00	18,000,000.00		-18,000,000.00
		09/05/00 08/30/00	6.500		18,000,000.00		-18,000,000.00

* ACTIVE TRANSACTIONS *

CITY COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
08/01/00 TO 08/31/00
SETTLEMENT DATE BASIS
34 FUNDS

PAGE: 8
RUN: 09/06/00 00:01:14

INVEST NO.	DESCRIPTION/POOL#	BANK	BROK	MATURITY DATE/	TXN SETTLE	CUPON YIELD	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO		CASH	ENTRY				ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38507 BK AMER CD		19	40	10/24/00	08/30/00	PURC	10,600,000.00	10,600,000.00		
				09/05/00	08/30/00		6,500			-10,600,000.00
38508 BK AMER CD		19	40	10/24/00	08/30/00	PURC	2,400,000.00	2,400,000.00		
				09/05/00	08/30/00		6,500			-2,400,000.00

CITY / COUNTY OF SAN FRANCISCO
M R. DANIEL DAILY 415-554-4487

DETAIL TRANSACTION REPORT - FIXED INCOME
08/01/00 TO 08/31/00
REPORT GRAND TOTALS

ASSETS

PAGE: 9
RUN: 09/06/00 00:01:14

* ACTIVE TRANSACTIONS *

TYPE / TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC (59)	6.446	835,000,000.00		826,915,518.48	-8,084,481.52				-826,915,518.48
SALE (7)	5.712	-75,000,000.00		-74,975,781.20	24,218.80		-717,032.97	-167,560.89	75,860,375.06
INTR (25)	5.747						-5,766,393.75		
MAT (60)	6.551	-830640000.00		-827178326.45			-10048359.92		833,765,012.82
ACR (5)	6.040			27,343.75		-27,343.75			

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

October 6, 2000

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past three months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 41,941,857	Earned Interest Yield	
Total Net Earnings	\$ 42,228,977	Pooled Funds	6.307%
Average Age of Portfolio	362 Days	All Funds	6.399%

Total cost of the securities on hand on September 30, 2000 was \$2,471,990,233 with a market value of \$2,472,445,291 plus fixed assets accrued earnings of \$14,314,338.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of September 30, 2000. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of September 2000, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on September 30, 2000.
4. General journal detailing purchases, sales, and interest activities during the month of September 2000.

Very truly yours,

Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., E. Navas

Transportation Authority - C. Clark

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OCT - 6 2000

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CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
9/01/00 THROUGH 9/30/00

PAGE: 1
RUN: 10/02/00 08:57:13

ALL FUNDS

	-----GOV'T SECURITIES-----		-----TIME DEPOSITS-----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	9,444,568.91	.00	.00	N/A	9,444,568.91
TOTAL NET EARNINGS THIS PERIOD:	13,152,341.69	.00	.00	N/A	13,152,341.69
AVERAGE DAILY PORTFOLIO BALANCE:	2,519,781,336.86	.00	.00	N/A	2,519,781,336.86
EARNED INCOME YIELD THIS PERIOD:	6.351	.000	.000	N/A	6.351
END OF PERIOD PORTFOLIO BALANCE:	2,471,990,233.35	.00	.00	N/A	2,471,990,233.35
CURRENT AMORTIZED BOOK VALUE:	2,475,913,786.78	.00	.00	N/A	2,475,913,786.78
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	6.312	.000	.000	N/A	6.312
WEIGHTED AVERAGE DAYS TO MATURITY:	362	0	0	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	362	0	0	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					6.351

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SUMMARY DESCRIPTION									
		CUPN	TRNG	BOOK	PAR		BOOK		
		RATE	YIELD	PRICE	VALUE	SHARES	VALUE		
(Investment Type) 12	TREASURY NOTES	5.492	5.831	98.821	1,140,005,000.00	1,126,564,185.29			
(Investment Type) 41	FNMA DISCOUNT NOTES	6.428	6.613	97.207	105,000,000.00	102,066,850.00			
(Investment Type) 43	FEDERAL HOME LOAN DISC NOTES	6.470	6.684	96.802	17,000,000.00	16,456,340.28			
(Investment Type) 44	FMC DISCOUNT NOTES	6.380	6.480	98.458	19,000,000.00	18,707,051.67			
(Investment Type) 51	BANKERS ACCEPTANCE-DOMESTIC	6.602	6.766	97.573	11,000,000.00	10,733,064.44			
(Investment Type) 81	COMMERCIAL PAPER DISC	6.496	6.557	99.077	275,000,000.00	272,462,741.67			
(Investment Type) 91	NEGOTIABLE C.D.'S	6.636	6.636	100.000	925,000,000.00	925,000,000.00			
REPORT TOTALS		6.088	6.259	99.197	2,492,005,000.00	2,471,990,233.35			
ASSETS									
FIXED									

(NETS)

STATE OF CALIFORNIA
 DANIEL DAILY
 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 1
 RUN: 10/03/00 00:02:59

INVESTMENTS OUTSTANDING AS OF 09/30/00

MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK FUND	CPN RATE	P&R/SHARES	MARKET BOOK	MARKET PRICE	CURR ACGR PRICE SOURCE	INT UNREALIZED GAIN
A 34805 T	NOTE (99.25) 02/29/96 02/28/01	912827X23	19 100	5.6250	20,000.000.00	19,943.750-.00	96,339.78		-8,874.60
A 34807 T	NOTE (99.25) 02/29/96 02/28/01	912827X23	19 9530	5.6800	19,952.624.60	99,718750000.00	24,084.94		-2,212.50
A 34810 T	NOTE (99.16) 02/29/96 02/28/01	912827X23	19 100	5.6800	4,988.150.00	99,718750000.00	54,175.35		78,906.25
A 34828 T	NOTE (98.5) 03/11/96 02/28/01	912827X23	19 100	5.6250	24,875.512.15	99,718750000.00	24,084.94		78,906.25
A 34829 T	NOTE (98.5) 03/11/96 02/28/01	912827X23	19 100	6.0600	4,907.031.25	99,718750000.00	24,084.94		78,906.25
A 34830 T	NOTE (98.19) 03/11/96 02/28/01	912827X23	19 100	6.0600	4,907.031.25	99,718750000.00	24,084.94		78,906.25
A 35706 T	NOTE 04/24/97 04/30/01	912827X64	71 000	5.6250	4,929.687.50	99,718750000.00	24,084.94		56,250.00
A 35707 T	NOTE 04/24/97 04/30/01	912827X64	19 100	6.6280	6,892.265.63	99,968750000.00	105,546.87		106,640.62
A 35708 T	NOTE 04/24/97 04/30/01	912827X64	87 000	6.6974	6,891.171.88	99,968750000.00	105,546.91		107,734.37
A 35709 T	NOTE 04/24/97 04/30/01	912827X64	74 000	6.2500	7,000.000.00	6,997,812.50	183,084.24		131,250.00
A 36757 T	NOTE (100.2) 05/15/98 05/15/01	912827X49	19 100	5.6250	30,009.375.00	29,878.125-.00	637,398.10		-131,250.00
A 36761 T	NOTE (100.2) 05/15/98 05/15/01	912827X49	19 100	5.6250	30,009.375.00	29,878.125-.00	637,398.10		-131,250.00
A 37600 T	NOTE (99.21) 06/01/99 05/31/01	9128275H1	19 100	5.4338	8,000.000.00	7,942.500-.00	141,147.54		-30,000.00
A 37601 T	NOTE (99.21) 06/01/99 05/31/01	9128275H1	19 100	5.4338	8,000.000.00	7,942.500-.00	141,147.54		-30,000.00
A 37602 T	NOTE (99.21) 06/01/99 05/31/01	9128275H1	19 9530	5.4338	8,000.000.00	7,942.500-.00	141,147.54		-30,000.00
A 35192 T	NOTE (97.8) 08/15/96 08/15/01	912827B92	19 100	7.8750	7,000.000.00	7,094,062.50	70,404.21		287,171.87
A 35213 T	NOTE (98.27) 09/03/96 08/31/01	912827239	19 100	6.5000	5,009.375-.00	5,009.375-.00	27,831.49		67,968.75
A 35214 T	NOTE (98.27) 09/03/96 08/31/01	912827239	19 100	6.5000	5,009.375-.00	5,009.375-.00	27,831.49		67,968.75
A 35215 T	NOTE (98.27) 09/03/96 08/31/01	912827239	19 100	6.5000	5,009.375-.00	5,009.375-.00	27,831.49		67,968.75
A 35254 T	NOTE (97.11) 09/03/96 08/31/01	912827239	19 100	6.5000	5,009.375-.00	5,009.375-.00	27,831.49		144,198.36
A 37786 T	NOTE (99.28) 08/31/99 08/31/01	9128275E3	19 100	5.6130	4,989.453.13	99,281250000.00	23,549.72		-25,390.63
A 37787 T	NOTE (99.30) 08/31/99 08/31/01	9128275E3	19 100	5.5498	9,990,700.00	99,281250000.00	47,099.45		-62,575.00
A 37788 T	NOTE (99.235) 08/31/99 08/31/01	9128275E3	19 100	5.5000	10,000.000.00	9,928.125-.00	47,099.45		-44,531.25
A 37789 T	NOTE (99.21) 08/31/99 08/31/01	9128275E3	19 100	5.5000	4,982,421.88	99,281250000.00	23,549.72		-18,359.38

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-55
INVESTMENT INVENTORY WITH MARKET VALUEPAGE: 2
00:02:55

INVESTMENTS OUTSTANDING AS OF 09/30/00
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BOOK	PEN. RATE	YTM	PAR/SHARES	MARKET PRICE	CURR ACCT	INT UNREALIZED LOSS
A 37790	T NOTE (99.30)	08/31/99	08/31/01	9128275F3	19	100	5.5000	10,000,000.00	9,928,125.00	47,099.45	
A 37791	T NOTE (99.21)	08/31/99	08/31/01	9128275F3	89	000	5.5450	9,991,600.00	99,2812500000	-63,475.00	
A 37792	T NOTE (99.30)	08/31/99	08/31/01	9128275F3	19	100	5.5000	5,000,000.00	4,964,062.50	23,549.72	
A 37793	T NOTE (99.21)	08/31/99	08/31/01	9128275F3	89	000	5.6885	4,982,421.88	99,2812500000	-18,359.38	
A 37794	T NOTE (99.21)	08/31/99	08/31/01	9128275F3	19	100	5.5000	10,000,000.00	9,928,125.00	47,099.45	
A 37795	T NOTE (99.21)	08/31/99	08/31/01	9128275F3	74	000	5.6885	4,982,421.88	99,2812500000	-18,359.38	
A 37796	T NOTE (99.30)	08/31/99	08/31/01	9128275F3	19	100	5.5000	5,000,000.00	4,964,062.50	23,549.72	
A 37797	T NOTE (99.30)	08/31/99	08/31/01	9128275F3	87	000	5.6885	4,982,421.88	99,2812500000	-18,359.38	
A 37798	T NOTE (99.23)	08/31/99	08/31/01	9128272C5	19	100	5.5450	10,000,000.00	9,928,125.00	47,099.45	
A 37799	T NOTE (99.23)	08/31/99	08/31/01	9128272C5	87	000	5.5450	9,991,600.00	99,2812500000	-63,475.00	
A 37994	T NOTE (99.23)	11/30/99	11/30/01	9128272C5	19	100	6.0306	25,000,000.00	24,890,625.00	-37,109.38	
A 37995	T NOTE (99.23)	11/30/99	11/30/01	9128272C5	40	000	6.0306	24,927,734.38	99,5625000000	-37,109.38	
A 37996	T NOTE (99.23)	11/30/99	11/30/01	9128272C5	19	100	5.8750	25,000,000.00	24,890,625.00	493,556.31	
A 35462	T NOTE	12/31/96	12/31/01	9128272E1	87	000	6.0306	24,927,734.38	99,5625000000	-37,109.38	
A 35520	T NOTE (98.2)	01/31/97	01/31/02	9128272G6	19	100	6.1864	9,976,562.50	99,8750000000	154,789.40	
A 35521	T NOTE (98.10)	01/31/97	01/31/02	9128272G6	40	000	6.2500	10,000,000.00	10,006,250.00	105,298.91	
A 35522	T NOTE (99.11)	01/31/97	01/31/02	9128272G6	19	100	6.2500	9,807,262.50	100,0655000000	188,987.50	
A 35523	T NOTE (99.11)	01/31/97	01/31/02	9128272G6	19	1	6.2500	20,012,500.00	20,012,500.00	351,131.25	
A 35524	T NOTE (99.25)	01/31/97	01/31/02	9128272G6	89	000	6.5365	19,661,368.75	100,0655000000	210,597.83	
A 35525	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	74	000	6.4092	4,002,500.00	4,002,500.00	42,119.57	
A 35526	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2900	6,000,000.00	6,003,750.00	63,179.35	
A 35527	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	74	000	6.4092	5,959,687.50	100,0655000000	63,179.35	
A 35528	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500	5,000,000.00	5,003,125.00	52,649.46	
A 35529	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	87	000	6.3051	4,988,350.00	100,0655000000	52,649.46	
A 35530	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500	10,000,000.00	10,006,250.00	105,298.91	
A 35531	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	74	000	6.3702	9,949,218.70	100,0655000000	105,298.91	
A 35532	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500	10,000,000.00	10,006,250.00	105,298.91	
A 35533	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	89	000	6.3720	9,948,437.50	100,0655000000	105,298.91	
A 35534	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500	10,000,000.00	10,006,250.00	105,298.91	
A 35535	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	89	000	6.3609	9,953,125.00	100,0655000000	105,298.91	
A 35536	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500	10,000,000.00	10,006,250.00	105,298.91	
A 35537	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	74	000	6.3702	9,949,218.75	100,0655000000	105,298.91	
A 35538	T NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	1	6.3702	8,000,000.00	8,017,500.00	85,923.91	
A 35539	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.6164	7,964,375.00	100,2187500000	85,923.91	
A 35540	T NOTE (99.25)	01/31/97	01/31/02	9128275X6	40	000	6.3750	8,000,000.00	8,017,500.00	85,923.91	
A 35541	T NOTE (99.25)	01/31/97	01/31/02	9128275X6	19	100	6.3750	8,000,000.00	8,017,500.00	85,923.91	
A 35542	T NOTE (99.25)	01/31/97	01/31/02	9128275X6	45	000	6.5061	7,980,625.00	100,2187500000	85,923.91	
A 35543	T NOTE (99.25)	01/31/97	01/31/02	9128275X6	19	100	6.3750	8,000,000.00	8,017,500.00	85,923.91	
A 35544	T NOTE (99.25)	01/31/97	01/31/02	9128275X6	89	000	6.5061	7,980,625.00	100,2187500000	85,923.91	
A 35545	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.3750	8,000,000.00	8,017,500.00	85,923.91	
A 35546	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	89	000	6.3750	8,000,000.00	8,017,500.00	85,923.91	
A 35547	T NOTE (99.25)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35548	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.3750	8,000,000.00	8,017,500.00	85,923.91	
A 35549	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35550	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.3750	8,000,000.00	8,017,500.00	85,923.91	
A 35551	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35552	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35553	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35554	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35555	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35556	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35557	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35558	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35559	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35560	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35561	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35562	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35563	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35564	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35565	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35566	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35567	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35568	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35569	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35570	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35571	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35572	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35573	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35574	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35575	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35576	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35577	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35578	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35579	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35580	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35581	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35582	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35583	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35584	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35585	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35586	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35587	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35588	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	87	000	6.5019	7,981,250.00	100,2187500000	85,923.91	
A 35589	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.5019	7,981,250.00	100		

(NETAKT)

STATE OF SAN FRANCISCO DANIEL DALY 415-554-1111 INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 09/30/00

MAJOR SORT KEY IS ICC#

RUN: 10/03/00 00:02:59

PAGE: 4

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	SAFE	CEN YTM	PRN RATE	FAR/SHARES	BOOK	MARKET PRICE	VALUE	CURR ACCT INVT	UNREALIZED GAIN
A 3679	T NOTE (99.23)	06/01/98	05/31/03	9128274H2	19	100	5.5000	25,000,000.00	24,718,750.00	462,000.16	SUNGARD	-212,890.63		
A 16793	T NOTE (99.23)	06/01/98	05/31/03	9128274H2	74	100	5.5634	24,931,640.63	24,718,750.00	462,000.16	SUNGARD	-212,890.63		
A 36950	T NOTE (99.23)	06/01/98	05/31/03	9128274H2	19	100	5.5634	24,931,640.63	98,8750000000	92,418.03	SUNGARD	-42,578.13		
A 16991	T NOTE (99.23)	06/01/98	05/31/03	9128274H2	19	100	5.5634	98,8750000000	98,8750000000	92,418.03	SUNGARD	-42,578.13		
A 33942	T NOTE (98.20)	06/01/98	05/31/03	9128274H2	19	100	5.5000	5,000,000.00	4,943,750.00	92,418.03	SUNGARD	-42,578.13		
A 37126	T NOTE (99.22)	09/27/94	08/15/03	9128274U3	40	2535	5.7500	4,486,328.12	98,8750000000	36.72	SUNGARD	-42,578.12		
A 37129	T NOTE (98.25)	11/16/98	11/15/03	9128274U3	19	9530	4.2500	10,000,000.00	9,518,750.00	160,529.89	SUNGARD	-447,850.00		
A 37130	T NOTE (98.25)	11/16/98	11/15/03	9128274U3	50	100	4.3250	10,000,000.00	9,518,750.00	160,529.89	SUNGARD	-447,850.00		
A 37136	T NOTE (98.25)	11/16/98	11/15/03	9128274U3	19	100	4.5217	9,879,687.50	9,518,750.00	160,529.89	SUNGARD	-360,937.50		
A 37141	T NOTE (99.81)	11/16/98	11/15/03	9128274U3	19	100	4.2500	10,000,000.00	9,518,750.00	160,529.89	SUNGARD	-360,937.50		
A 37142	T NOTE (99.81)	11/16/98	11/15/03	9128274U3	89	100	4.2500	10,000,000.00	9,518,750.00	160,529.89	SUNGARD	-405,468.75		
A 37144	T NOTE (98.26)	11/16/98	11/15/03	9128274U3	89	100	4.2500	9,924,218.75	9,518,750.00	160,529.89	SUNGARD	-405,468.75		
A 37145	T NOTE (98.26)	11/16/98	11/15/03	9128274U3	19	100	4.2500	10,000,000.00	9,518,750.00	160,529.89	SUNGARD	-406,250.00		
A 37146	T NOTE (98.30)	11/16/98	11/15/03	9128274U3	40	100	4.2500	10,000,000.00	9,518,750.00	160,529.89	SUNGARD	-406,250.00		
A 37350	T NOTE (94.10)	11/15/99	11/15/03	9128275A6	19	100	4.2500	39,566,875.00	38,075,000.00	1,500,875.00	SUNGARD	-1,491,875.00		
A 37378	T NOTE (99.22)	02/16/99	02/15/04	9128275A6	19	100	4.7500	15,000,000.00	14,465,625.00	534,375.00	SUNGARD	-485,156.25		
A 37379	T NOTE (99.12)	02/16/99	02/15/04	9128275A6	74	100	4.7500	15,000,000.00	14,465,625.00	534,375.00	SUNGARD	-485,156.25		
A 37383	T NOTE (98.25)	02/25/99	02/15/04	9128275A6	19	100	4.7500	10,000,000.00	9,611,750.00	388,250.00	SUNGARD	-440,625.00		
A 38473	T NOTE (95.27)	08/15/00	02/15/04	9128275A6	19	100	4.7500	15,000,000.00	14,465,625.00	534,375.00	SUNGARD	-485,156.25		
A 38474	T NOTE (95.27)	08/15/00	02/15/04	9128275A6	89	100	4.7500	15,000,000.00	14,465,625.00	534,375.00	SUNGARD	-485,156.25		
A 38475	T NOTE (95.27)	08/15/00	02/15/04	9128275A6	40	100	4.7500	15,000,000.00	14,465,625.00	534,375.00	SUNGARD	-485,156.25		
A 38476	T NOTE (95.27)	08/15/00	02/15/04	9128275A6	19	100	4.7500	15,000,000.00	14,465,625.00	534,375.00	SUNGARD	-485,156.25		
A 38477	T NOTE (95.18)	08/15/00	02/15/04	9128275A6	45	100	4.7500	15,000,000.00	14,465,625.00	534,375.00	SUNGARD	-485,156.25		
A 38478	T NOTE (99.41)	05/17/99	05/15/04	9128275F5	74	100	5.4500	9,910,937.50	9,743,750.00	177,187.50	SUNGARD	-177,187.50		
A 38479	T NOTE (99.41)	05/17/99	05/15/04	9128275F5	19	100	5.4500	9,910,937.50	9,743,750.00	177,187.50	SUNGARD	-177,187.50		

(RPTMKT) INVESTMENTS OUTSTANDING AS OF 09/30/00
 MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	SAF	CEN RATE	PAR/SHARES	BOOK	MARKET PRICE	MARKET VALUE	CURR ACCT	INT	UNREALIZED GAIN
							YTM TR					PRICE SOURCE		UNREALIZED LOSS
A 37547 T	NOTE (99.4)	05/17/99	05/15/04	9128275F5	19	100	5.2500	10,000,000.00	9,784,375.00	97,843,750.00	198,301.63	SUNGD		-125,781.25
A 37949 T	NOTE (99.17)	11/15/99	05/15/04	9128275F5	19	100	5.2500	20,000,000.00	19,568,750.00	97,843,750.00	396,603.26	SUNGD		62,500.00
A 38273 T	NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.2500	10,000,000.00	9,467,187.50	97,843,750.00	198,301.63	SUNGD		317,187.50
A 38274 T	NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.2500	10,000,000.00	9,784,375.00	97,843,750.00	198,301.63	SUNGD		318,750.00
A 38275 T	NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.2500	10,000,000.00	9,467,187.50	97,843,750.00	198,301.63	SUNGD		317,187.50
A 38276 T	NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.2500	20,000,000.00	18,934,375.00	97,843,750.00	396,603.26	SUNGD		634,375.00
SUBTOTAL (Investment Type) 12	TREASURY NOTES				45.46%	(M)								
							5.4921	114,000,500.00	112,337,473.45	112,337,473.45	14,314,337.50			5,590,553.45
							5.8313	112,654,185.29	98,589,697,000.00					-8,227,265.29
A 38471 FEDERAL	NATL MTG ASSN DISC N	08/14/00	11/09/00	313588N84	19	9901	6.3800	25,000,000.00	24,823,958.33	99,295,833,333.33	212,666.66	SUNGD		-3,250.00
A 38384 FEDERAL	NATL MTG ASSN DISC N	06/30/00	12/21/00	313588U29	19	924	6.4900	5,000,000.00	4,926,875.00	98,537,500,000.00	83,829.17	SUNGD		-112.50
A 38452 FEDERAL	NATL MTG ASSN DISC N	08/04/00	01/25/01	313589B0A	19	9530	6.4400	15,000,000.00	14,685,833.33	97,905,555,555.56	155,613.33	SUNGD		-2,900.00
A 38453 FEDERAL	NATL MTG ASSN DISC N	08/04/00	01/25/01	313589B0A	19	923	6.4400	15,000,000.00	14,533,100.00	97,905,555,555.56	155,613.33	SUNGD		-2,900.00
A 38455 FEDERAL	NATL MTG ASSN DISC N	08/04/00	02/01/01	313589B0A	19	901	6.4400	10,000,000.00	9,776,208.33	97,905,555,555.56	103,755.56	SUNGD		-3,758.34
A 38457 FEDERAL	NATL MTG ASSN DISC N	08/04/00	02/01/01	313589B0A	19	100	6.4400	35,000,000.00	34,216,729.17	97,905,555,555.56	363,144.44	SUNGD		-13,154.16
SUBTOTAL (Investment Type) 41	FNMA DISCOUNT NO				4.17%	(M)								
							6.4279	105,000,000.00	103,115,437.49	103,115,437.49	1,074,662.49			-26,075.00
							6.6128	102,066,850.00	98,205,179,000.00					
A 38385 FEEDL	HOME LOAN BK CONS DISC	06/30/00	12/22/00	313384U31	19	859	6.4700	7,000,000.00	6,896,361.11	98,519,444,444.44	116,999.17	SUNGD		-478.34
A 38386 FEEDL	HOME LOAN BK CONS DISC	06/30/00	12/27/00	313384U80	19	901	6.4700	10,000,000.00	9,842,916.67	98,519,444,444.44	167,141.67	SUNGD		-725.00
SUBTOTAL (Investment Type) 43	FEDERAL HOME LOA				.68%	(M)								
							6.4700	17,000,000.00	16,739,277.78	16,739,277.78	284,140.84			-1,203.34
							6.6837	16,456,340.28	98,466,340,000.00					
A 38472 FEEDL	HOME LTN MTG CORP DISC	08/14/00	11/09/00	313396N82	19	858	6.3800	19,000,000.00	18,866,208.33	99,295,833,333.33	161,626.66	SUNGD		-2,470.00
SUBTOTAL (Investment Type) 44	FNC DISCOUNT NOT				.76%	(M)								
							6.3800	19,000,000.00	18,866,208.33	18,866,208.33	161,626.66			-2,470.00
							6.4799	18,707,051.67	99,295,833,333.33					
							6.3800	19,000,000.00	18,866,208.33	18,866,208.33	161,626.66			-2,470.00

(REMARK)

INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 6
RUN: 10/03/00 00:02:59

INVESTMENTS OUTSTANDING AS OF 09/30/00

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK FUND	CEN RATE	PAR/SHARES	BOOK	MARKET VALUE	CURR ACQ PRICE	INT SOURCE	UNREALIZED GAIN
NUMBER			SALE	YTM TR						LOSS
A 38337 BK NY B/A	06/02/00 10/24/00		19 6613	6.6700	6,000,000.00		5,974,891.67	134,511.67		460.00
A 38372 BNY B/A	06/29/00 10/25/00		70 0000	6.8528	5,839,920.00		99,5815277778	SUNGARD		
			19 1000	6.5200	5,000,000.00		4,978,166.67	89,122.23		
			70 0000	6.6624	4,893,144.44		99,5633333333	SUNGARD		-100.00
SUBTOTAL (Investment Type) 51 BANKERS ACCEPTAN				.44% (M)	6,6016	11,000,000.00	10,953,056.34	219,633.90		460.00
					6.7660	10,733,064.44	99,5732860000			-100.00
A 38486 SALOMON SB C/P	08/23/00 10/10/00	7954W0KAZ	19 1000	6.5000	50,000,000.00		49,918,750.00	352,083.33		.00
			89 0000	6.5568	49,566,666.67		99,8375000000	SUNGARD		.00
A 38535 SALOMON SB CP	09/26/00 10/11/00	7954W0KBO	19 8580	6.5200	7,000,000.00		6,987,361.11	6,338.90		38.91
			89 0000	6.5378	6,980,983.30		99,8194444444	SUNGARD		
A 38538 SALOMON SB CP	09/26/00 10/11/00	7954W0KBO	19 8589	6.5200	5,000,000.00		4,990,972.22	4,528.00		28.22
			89 0000	6.5381	4,986,416.00		99,8194444444	SUNGARD		
A 38537 SALOMON SB CP	09/26/00 10/11/00	7954W0KBO	19 9255	6.5200	38,000,000.00		37,931,388.89	34,410.88		210.64
			89 0000	6.5377	37,896,767.37		99,8194444444	SUNGARD		
A 38519 SALOMON S/B CP	09/12/00 10/13/00	7954W0K06	19 9199	6.5000	35,000,000.00		34,924,166.67	120,069.45		.00
			89 0000	6.5366	34,804,097.22		99,7833333333	SUNGARD		
A 38518 SALOMON S/B CP	09/07/00 10/16/00	7954W0K62	19 9270	6.4900	20,000,000.00		19,945,833.33	86,533.34		-83.34
			89 0000	6.5360	19,859,583.33		99,7291666667	SUNGARD		
A 38520 SALOMON S/B CP	09/12/00 10/16/00	7954W0K69	19 9255	6.5000	25,000,000.00		24,932,291.67	89,763.89		.00
			89 0000	6.5401	24,846,527.78		99,7291666667	SUNGARD		
A 38487 SALOMON SB C/P	08/23/00 10/24/00	7954W0KQ7	19 1000	6.5000	25,000,000.00		24,896,180.56	176,041.67		.00
			89 0000	6.5736	24,720,138.89		99,5847222222	SUNGARD		
A 38470 AT & T CP	08/11/00 11/07/00	03018AL74	19 1000	6.4600	50,000,000.00		49,665,972.22	457,538.34		-2,055.56
			87 0000	6.5636	49,210,444.44		99,3319444444	SUNGARD		
A 38521 BERRILL LYNCH CP	09/18/00 01/09/01	59018N91	19 1000	6.5100	20,000,000.00		19,627,777.78	47,016.67		-10,555.56
			45 0000	6.6458	19,591,316.67		98,1388888889	SUNGARD		
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER 11.07% (M)				6.4964	275,000,000.00		273,8716299.45	1,370,369.47		277.77
				6.5569	272,462,741.67		99,5716200000			-12,694.46
A 38395 BK AMER CD	07/05/00 10/02/00	06050DNQ4	19 1000	6.7000	41,000,000.00		41,000,100.06	671,488.89		100.06
			40 0000	6.7000	41,000,000.00		100,000244048	SUNGARD		
A 38422 BK AMER C.D.	07/10/00 10/03/00	06050DEPF6	19 8030	6.6300	8,000,000.00		7,999,987.40	122,286.67		-12.60
			40 0000	6.6300	8,000,000.00		99,9998424336	SUNGARD		
A 38423 BK AMER C.D.	07/10/00 10/03/00	06050DEPF6	19 8777	6.6300	6,000,000.00		5,999,990.55	91,715.00		-9.45
			40 0000	6.6300	6,000,000.00		99,9998424336	SUNGARD		
A 38424 BK AMER C.D.	07/10/00 10/03/00	06050DEPF6	19 1000	6.6300	11,000,000.00		10,999,982.67	160,144.17		-17.33
			40 0000	6.6300	11,000,000.00		99,9998424336	SUNGARD		
A 38396 BK AMER CD	07/05/00 10/10/00	06050ENR2	19 1000	6.7000	42,000,000.00		42,000,511.76	687,866.67		511.76
			40 0000	6.7000	42,000,000.00		100,0012184659	SUNGARD		
A 38478 BK AMER C.D.	08/15/00 10/10/00	06050ESCO	19 9060	6.5400	3,000,000.00		2,999,946.15	25,615.00		-53.85
			40 0000	6.5400	3,000,000.00		99,99820503898	SUNGARD		

INVESTMENTS OUTSTANDING AS OF 09/30/00

MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK FUND	CDN RATE	YTM TR	PAR/ SHARES	BOOK	MARKET VALUE	MARKET PRICE	CURR PRICE	AGG INT	UNREALIZED GAIN
A 38479	BK AMER C.D. 08/15/00 10/10/00	06050ESDC	19 7622	6.5400		13,000,000.00	12,999,766.66	110,998.33			59,768.33	-233.34
A 38480	BK AMER C.D. 08/15/00 10/10/00	06050ESDC	19 1	6.5400		7,000,000.00	6,999,874.35	59,768.33			59,768.33	-125.65
A 38481	BK AMER C.D. 08/15/00 10/10/00	06050ESDC	19 1901	6.5400		2,500,000.00	2,499,955.13	21,345.83			21,345.83	-44.87
A 38482	BK AMER C.D. 500,000.00 99.99820503898	06050ESDC	19 857	6.5400	-8.97	500,000.00	499,991.03	4,269.17				
A 38483	BK AMER C.D. 08/15/00 10/10/00	06050ESDC	19 901	6.5400		10,000,000.00	9,999,820.50	85,383.33				
A 38484	BK AMER C.D. 08/15/00 10/10/00	06050ESDC	19 923	6.5400		9,000,000.00	8,999,838.45	76,845.00				-179.50
A 38499	BK AMER C.D. 08/29/00 10/10/00	06050ESDC	19 910	6.5200		9,000,000.00	9,998,20503898	8,999,838.45				-161.55
A 38500	BK AMER C.D. 08/29/00 10/10/00	06050ESDC	19 920	6.5200		38,000,000.00	37,999,883.94	227,113.33				
A 38501	BK AMER C.D. 08/29/00 10/10/00	06050ESDC	19 920	6.5200		7,000,000.00	6,999,862.604	41,836.67				-716.06
A 38509	BK AMER C.D. 09/05/00 10/10/00	06050ESDC	19 907	6.5200		7,000,000.00	99.99811562604	6,999,868.09				-131.91
A 38510	BK AMER C.D. 09/05/00 10/10/00	06050ESDC	19 906	6.5200		5,000,000.00	4,999,905.78	8,893.33				-94.22
A 38511	BK AMER C.D. 09/05/00 10/10/00	06050ESDC	19 906	6.4800		6,000,000.00	5,999,834.51	28,080.00				-165.49
A 38512	BK AMER C.D. 09/05/00 10/10/00	06050ESDC	19 917	6.4800		17,000,000.00	99.99724182390	79,560.00				-468.89
A 38523	BK AMER CD 09/05/00 10/10/00	06050ESDC	19 9902	6.4800		2,000,000.00	1,999,944.84	9,360.00				-55.16
A 38524	BK AMER CD 09/19/00 10/10/00	06050ESDC	19 858	6.4800		10,000,000.00	99.99724182390	21,600.00				-230.05
A 38525	BK AMER CD 09/19/00 10/10/00	06050ESDC	19 919	6.4800		10,000,000.00	9,999,769.95	21,600.00				-230.05
A 38597	BK AMER CD 07/05/00 10/11/00	06050ESDC	19 9901	6.4800		5,000,000.00	4,999,884.97	10,800.00				-115.03
A 38425	BK AMER C.D. 07/10/00 10/24/00	06050ESDC	19 100	6.7000		30,000,000.00	30,000,402.02	491,333.33				402.02
A 38503	BK AMER CD 08/30/00 10/24/00	06050ESDC	19 100	6.6300		35,000,000.00	34,999,560.55	535,000.17				-439.45
A 38504	BK AMER CD 08/30/00 10/24/00	06050ESDC	19 879	6.5000		6,000,000.00	99.99874442158	34,666.67				-345.14
A 38505	BK AMER CD 08/30/00 10/24/00	06050ESDC	19 916	6.5000		10,000,000.00	99.99424766843	57,777.78				-575.23
A 38506	BK AMER CD 08/30/00 10/24/00	06050ESDC	19 906	6.5000		3,000,000.00	2,999,827.43	17,333.33				-172.57
A 38507	BK AMER CD 08/30/00 10/24/00	06050ESDC	19 900	6.5000		18,000,000.00	17,998,964.58	104,000.00				-1,035.42
A 38508	BK AMER CD 08/30/00 10/24/00	06050ESDC	19 859	6.5000		10,600,000.00	10,599,390.25	61,244.44				-609.75
A 38512	BK AMER CD 09/05/00 10/24/00	06050ESDC	19 1	6.5000		2,400,000.00	2,399,861.94	13,866.67				-138.06
A 38512	BK AMER CD 09/05/00 10/24/00	06050ESDC	19 902	6.4800		2,000,000.00	1,999,867.94	9,360.00				-138.06

(REPRINT)

STATEMENT OF FRANCHISE INVESTMENT DAILY

415-554-4387

PAGE: 9

INVESTMENTS OUTSTANDING AS OF 09/30/00

MAJOR SORT KEY IS ICC#

RHH: 10/03/00 00:02:59

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK NAME	FUND CEN RATE	BROK SAFE	LYN TR	FAIR/SHARES	BOOK	MARKET PRICE	MARKET VALUE	CURR ACCT INT	UNREALIZED GAIN
A 38431	BK AMER C.D.	07/12/00	11/21/00	06050EPM1	19 9530	6,6800	14,000,000.00	14,000,000.00	100,0046889215	210,420.00	656.47			
A 38432	BK AMER C.D.	07/12/00	11/21/00	06050EPM1	19 907	6,6800	6,000,000.00	6,000,000.00	100,0046889215	90,180.00	281.34			
A 38502	BK AMER CD	08/30/00	11/21/00	06050ESN6	19 100	6,5400	30,000,000.00	30,000,000.00	99,99329084917	174,400.00				
A 38526	BK AMER C.D.	09/25/00	11/27/00	06050ETF2	19 100	6,5200	9,000,000.00	9,000,000.00	99,99427150554	9,780.00	-2,012.75			
A 38527	BK AMER C.D.	09/25/00	11/27/00	06050ETF2	19 887	6,5200	4,000,000.00	4,000,000.00	99,99427150554	4,346.67	-515.56			
A 38528	BK AMER C.D.	09/25/00	11/27/00	06050ETF2	19 888	6,5200	1,000,000.00	1,000,000.00	99,99427150554	1,086.67	-229.14			
A 38529	BK AMER C.D.	09/25/00	11/27/00	06050ETF2	19 904	6,5200	2,000,000.00	2,000,000.00	99,99427150554	2,113.33	-57.28			
A 38530	BK AMER C.D.	09/25/00	11/27/00	06050ETF2	19 924	6,5200	16,000,000.00	16,000,000.00	99,99427150554	17,386.67	-114.57			
A 38532	BK AMER C.D.	09/25/00	11/27/00	06050ETF2	19 924	6,5200	10,000,000.00	10,000,000.00	99,99427150554	10,866.67	-916.56			
A 38533	BK AMER C.D.	09/25/00	11/27/00	06050ETF2	19 930	6,5200	8,000,000.00	8,000,000.00	99,99427150554	8,693.33	-572.85			
A 38494	BK AMER C.D.	08/24/00	11/27/00	06050ESR2	19 9530	6,5600	9,692,000.00	9,692,000.00	99,99427150554	67,111.72	-458.28			
A 38495	BK AMER C.D.	08/24/00	11/28/00	06050ESR2	19 473	6,5600	40,000,000.00	40,000,000.00	99,99427150554	276.98	-536.86			
A 38496	BK AMER C.D.	08/24/00	11/28/00	06050ESR2	19 467	6,5600	39,000,000.00	39,000,000.00	99,99427150554	643.97	-2.22			
A 38497	BK AMER C.D.	08/24/00	11/28/00	06050ESR2	19 471	6,5600	93,000,000.00	93,000,000.00	99,99427150554	1,211.78	-5.15			
A 38436	BK AMER C.D.	07/18/00	12/19/00	06050EQC2	19 100	6,7300	50,000,000.00	50,000,000.00	99,99446076279	701,941.67	-9.69			
A 38437	BK AMER C.D.	07/19/00	01/02/01	06050QCB8	19 100	6,8600	50,000,000.00	50,000,000.00	99,99446076279	705,055.56	9,789.51			
A 38534	BK AMER C.D.	09/26/00	01/16/01	06050ETM7	19 100	6,6400	25,000,000.00	25,000,000.00	99,99561503080	23,055.56	15,077.79			
A 38516	BK AMER C.D.	09/06/00	03/06/01	06050ESR7	19 100	6,6700	25,000,000.00	25,000,000.00	99,9949389598	115,798.61	-1,096.10			
A 38517	BK AMER C.D.	09/06/00	03/06/01	06050ESR5	19 100	6,6700	25,000,000.00	25,000,000.00	99,995932886	115,798.61	-1,014.02			
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.' 37,413 (M)														
6,6362 925,000,000.00 925,023,141.77 9,541,496.15 44,304.32														
6,0876 2492005000.00 2472445291.11 26,966,267.01 5,635,595.54														
GRAND TOTAL 6,2594 2471990233.35 2471990233.35 -8,290,971.14														

INVESTMENT NO.	DESCRIPTION	CUSIP	FUND NO.	MAJORITY TICKER	PURCHASE DATE	SAF/ PURF	CUMULATIVE YIELD	TRADING PRICE	FAIR VALUE SHARES	BOOK VALUE
A 34805	T NOTE (98.25)	9128271X23	100	02/28/01	02/29/96	0.00	5.625	99.763	20,000,000.00	19,952,624.60
A 34807	T NOTE (98.25)	9128271X23	9530	02/28/01	02/29/96	0.00	5.625	99.763	5,000,000.00	4,988,150.00
A 34810	T NOTE (99.16)	9128271X23	100	02/28/01	02/29/96	0.00	5.625	99.502	25,000,000.00	24,875,152.15
A 34828	T NOTE (98.5)	9128271X23	100	02/28/01	03/11/96	0.00	5.625	98.141	5,000,000.00	4,901,031.25
A 34830	T NOTE (98.5)	9128271X23	100	02/28/01	03/11/96	0.00	5.625	98.594	5,000,000.00	4,907,687.50
A 34830	T NOTE (98.19)	9128271X64	100	04/30/01	04/24/97	0.00	5.625	98.461	7,000,000.00	6,892,265.88
A 35706	T NOTE	9128271X64	100	04/30/01	04/24/97	0.00	6.250	98.445	7,000,000.00	6,891,171.63
A 35707	T NOTE	9128271X64	100	04/30/01	04/24/97	0.00	6.250	98.461	7,000,000.00	6,892,265.88
A 35708	T NOTE	9128271X64	100	04/30/01	04/24/97	0.00	6.250	98.461	7,000,000.00	6,892,265.88
A 35709	T NOTE	9128271X64	100	04/30/01	04/24/97	0.00	6.250	98.461	7,000,000.00	6,892,265.88
A 36157	T NOTE (100.2)	9128271X64	100	05/15/01	05/15/98	0.00	5.625	100.031	30,000,000.00	30,009,375.00
A 36161	T NOTE (100.2)	9128271X64	100	05/15/01	05/15/98	0.00	5.625	100.031	30,000,000.00	30,009,375.00
A 37600	T NOTE (99.21)	9128271X64	100	05/31/01	06/01/99	0.00	5.250	99.656	8,000,000.00	7,972,500.00
A 37601	T NOTE (99.21)	9128271X64	100	05/31/01	06/01/99	0.00	5.250	99.656	8,000,000.00	7,972,500.00
A 37602	T NOTE (99.21)	9128271X64	100	05/31/01	06/01/99	0.00	5.250	99.656	8,000,000.00	7,972,500.00
A 35192	T NOTE (97.8)	9128271B92	100	08/31/01	08/15/96	0.00	6.300	97.241	7,000,000.00	6,806,990.63
A 35193	T NOTE (98.27)	9128271B92	100	08/31/01	09/03/96	0.00	6.300	98.828	5,000,000.00	4,941,406.25
A 35213	T NOTE (98.27)	9128271B92	100	08/31/01	09/03/96	0.00	6.300	98.828	5,000,000.00	4,941,406.25
A 35214	T NOTE (98.27)	9128271B92	100	08/31/01	09/03/96	0.00	6.300	98.828	5,000,000.00	4,941,406.25
A 35215	T NOTE (98.27)	9128271B92	100	08/31/01	09/03/96	0.00	6.300	98.828	5,000,000.00	4,941,406.25
A 37864	T NOTE (97.11)	9128271B92	100	08/31/01	09/03/96	0.00	5.600	97.304	5,000,000.00	4,865,173.64
A 37867	T NOTE (99.26)	9128271B92	100	08/31/01	08/31/99	0.00	5.600	99.789	5,000,000.00	4,989,967.16
A 37868	T NOTE (99.30)	9128271B92	100	08/31/01	08/31/99	0.00	5.500	99.907	10,000,000.00	9,990,700.00
A 37869	T NOTE (99.23)	9128271B92	100	08/31/01	08/31/99	0.00	5.500	99.727	10,000,000.00	9,970,700.00
A 37870	T NOTE (99.21)	9128271B92	100	08/31/01	08/31/99	0.00	5.500	99.916	10,000,000.00	9,982,421.88
A 37871	T NOTE (99.21)	9128271B92	100	08/31/01	08/31/99	0.00	5.500	99.916	10,000,000.00	9,982,421.88
A 37872	T NOTE (99.21)	9128271B92	100	08/31/01	08/31/99	0.00	5.500	99.916	10,000,000.00	9,982,421.88
A 37873	T NOTE (99.21)	9128271B92	100	08/31/01	08/31/99	0.00	5.500	99.916	10,000,000.00	9,982,421.88
A 37894	T NOTE (99.21)	9128271B92	100	08/31/01	08/31/99	0.00	5.500	99.916	10,000,000.00	9,982,421.88
A 37894	T NOTE (99.21)	9128271B92	100	08/31/01	08/31/99	0.00	5.500	99.916	10,000,000.00	9,982,421.88
A 37895	T NOTE (99.30)	9128271B92	9530	08/31/01	08/31/99	0.00	5.500	99.916	10,000,000.00	9,991,600.00
A 37895	T NOTE (99.23)	9128271B92	100	11/30/01	11/30/99	0.00	5.875	99.711	25,000,000.00	24,927,734.38
A 35462	T NOTE (98.2)	9128271Z63	100	11/30/01	11/30/99	0.00	6.125	99.711	25,000,000.00	24,927,734.38
A 35462	T NOTE (98.2)	9128271Z63	100	11/30/01	11/30/99	0.00	6.125	99.711	25,000,000.00	24,927,734.38
A 35520	T NOTE (98.2)	9128271Z66	100	12/31/02	12/31/96	0.00	6.250	98.076	10,000,000.00	9,876,562.50
A 35521	T NOTE (98.10)	9128271Z66	100	12/31/02	01/31/97	0.00	6.250	98.307	10,000,000.00	9,907,662.50
A 35522	T NOTE (99.11)	9128271Z66	100	01/31/02	01/31/97	0.00	6.250	98.307	20,000,000.00	19,617,125.00
A 35523	T NOTE (99.11)	9128271Z66	100	01/31/02	01/31/97	0.00	6.250	98.307	4,000,000.00	3,973,125.00
A 35524	T NOTE (99.11)	9128271Z66	100	01/31/02	01/31/97	0.00	6.250	98.307	6,000,000.00	5,959,887.50
A 35525	T NOTE (99.25)	9128271Z66	100	01/31/02	01/31/97	0.00	6.305	99.328	5,000,000.00	4,988,587.50
A 35526	T NOTE (99.16)	9128271Z66	100	01/31/02	01/31/97	0.00	6.250	99.484	10,000,000.00	9,949,218.75
A 35527	T NOTE (99.16)	9128271Z66	100	01/31/02	01/31/97	0.00	6.372	99.484	10,000,000.00	9,948,437.50
A 35528	T NOTE (99.16)	9128271Z66	100	01/31/02	01/31/97	0.00	6.250	99.341	10,000,000.00	9,925,125.00
A 35529	T NOTE (99.16)	9128271Z66	100	01/31/02	01/31/97	0.00	6.370	99.492	10,000,000.00	9,945,218.75
A 38096	T NOTE (99.18)	91282715X6	100	01/31/02	01/31/00	0.00	6.375	99.555	8,000,000.00	7,964,375.00
A 38097	T NOTE (99.25)	91282715X6	100	01/31/02	01/31/00	0.00	6.375	99.758	8,000,000.00	7,980,625.00
A 38098	T NOTE (99.25)	91282715X6	100	01/31/02	01/31/00	0.00	6.375	99.758	8,000,000.00	7,980,625.00
A 38099	T NOTE (99.25)	91282715X6	100	01/31/02	01/31/00	0.00	6.375	99.758	8,000,000.00	7,980,625.00
A 38100	T NOTE (99.25)	91282715X6	100	01/31/02	01/31/00	0.00	6.375	99.758	8,000,000.00	7,980,625.00

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	FAR VALUE SHARES	BOOK VALUE
A 38477	T NOTE (95.18)	912827546	100	02/15/04	08/15/00	000	4.750	6.184	95.547	15,000,000.00	14,332,031.25
A 37545	T NOTE (99.4)	912827545	100	05/15/04	05/17/99	000	5.250	5.456	99.109	10,000,000.00	9,910,937.50
A 37547	T NOTE (99.4)	912827555	100	05/15/04	05/17/99	000	5.250	5.458	99.102	10,000,000.00	9,910,156.25
A 37549	T NOTE (99.17)	912827555	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,506,250.00
A 38273	T NOTE (99.22)	912827555	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38274	T NOTE (99.22)	912827555	100	05/15/04	05/10/00	000	5.250	6.793	94.656	10,000,000.00	9,465,825.00
A 38275	T NOTE (99.22)	912827555	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38276	T NOTE (99.22)	912827555	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00	18,934,375.00
SUBTOTAL (Investment Type) 12 TREASURY NOTES					45.57%(C)		5.492	5.831	98.821	1,140,005,000.00	1,126,564,185.29
A 38471	FEDERAL NATL MTG ASSN DIS	313588884	9901	11/09/00	08/14/00	000	6.380	6.480	98.458	25,000,000.00	24,614,541.67
A 38384	FEDERAL NATL MTG ASSN DIS	313588829	924	12/21/00	06/30/00	000	6.490	6.700	96.863	5,000,000.00	4,843,158.33
A 38452	FEDERAL NATL MTG ASSN DIS	313589840	9530	01/25/01	08/04/00	000	6.440	6.647	96.887	15,000,000.00	14,533,100.00
A 38453	FEDERAL NATL MTG ASSN DIS	313589840	923	01/25/01	08/04/00	000	6.440	6.647	96.887	15,000,000.00	14,533,100.00
A 38455	FEDERAL NATL MTG ASSN DIS	313589840	901	02/01/01	08/04/00	000	6.440	6.655	96.762	10,000,000.00	9,676,211.11
A 38457	FEDERAL NATL MTG ASSN DIS	313589840	100	02/01/01	08/04/00	000	6.440	6.655	96.762	35,000,000.00	33,866,738.89
SUBTOTAL (Investment Type) 41 FIMA DISCOUNT NOTES					4.13%(C)		6.428	6.613	97.207	105,000,000.00	102,066,850.00
A 38385	FEDL HOME LOAN BK CONS DI	313384031	859	12/22/00	06/30/00	000	6.470	6.680	96.855	7,000,000.00	6,779,840.28
A 38386	FEDL HOME LOAN BK CONS DI	313384080	901	12/27/00	06/30/00	000	6.470	6.686	96.765	10,000,000.00	9,676,500.00
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC					.67%(C)		6.470	6.684	96.802	17,000,000.00	16,456,340.28
A 38472	FEDL HOME LTN MTG CORP DI	313396882	858	11/09/00	08/14/00	000	6.380	6.480	98.458	19,000,000.00	18,707,051.67
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES					.76%(C)		6.380	6.480	98.458	19,000,000.00	18,707,051.67
A 38337	BK NY B/A	6613	10/24/00	06/02/00	000	6.670	6.853	97.332		6,000,000.00	5,839,920.00
A 38372	BNY B/A	100	10/25/00	06/29/00	000	6.520	6.662	97.863		5,000,000.00	4,893,144.44
SUBTOTAL (Investment Type) 51 BANKERS ACCEPTANCE-DOME					.43%(C)		6.602	6.766	97.573	11,000,000.00	10,733,064.44
A 38486	SALOMON SB C/P	795408X82	100	10/10/00	08/23/00	000	6.500	6.557	99.133	50,000,000.00	49,566,666.67
A 38535	SALOMON SB CP	795408X80	858	10/11/00	09/26/00	000	6.520	6.538	99.728	7,000,000.00	6,980,983.30
A 38536	SALOMON SB CP	795408X80	925	10/11/00	09/26/00	000	6.520	6.538	99.728	5,000,000.00	4,986,416.00
A 38537	SALOMON SB CP	795408X80	859	10/11/00	09/26/00	000	6.520	6.538	99.728	38,000,000.00	37,886,767.37
A 38519	SALOMON S/B CP	795408X86	919	10/13/00	09/12/00	000	6.500	6.537	99.447	35,000,000.00	34,804,097.22
A 38518	SALOMON S/B CP	795408X82	927	10/16/00	09/07/00	000	6.490	6.536	99.297	20,000,000.00	19,858,381.33
A 38520	SALOMON S/B CP	795408X89	925	10/16/00	09/12/00	000	6.500	6.540	99.386	25,000,000.00	24,846,527.78
A 38467	SALOMON SB C/P	795408X87	100	10/24/00	08/23/00	000	6.500	6.574	98.881	25,000,000.00	24,720,138.89

(SHEET)

CITY/COUNTY OF SAN FRANCISCO
 N.R. DANIEL DAILY INVESTMENT INVENTORY
 INVESTMENTS OUTSTANDING AS OF 9/30/00
 MAJOR SORT KEY IS IC#

PAGE: 4
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INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	DATE	SAF/PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38470	AT & T CP	03018AAL74	100	11/07/00	08/11/00	000	6.460	6.564	98.421	50,000,000.00	49,210,444.44
A 38521	MERRILL LYNCH CP	59018UN91	100	01/09/01	09/16/00	000	6.510	6.646	97.957	20,000,000.00	19,591,316.67
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC							11.02%(C)	6.496	6.557	99.077	272,462,741.67
A 38395	BK AMER CD	06050ENQ4	100	10/02/00	07/05/00	000	6.700	6.700	100.000	41,000,000.00	41,000,000.00
A 38422	BK AMER C.D.	06050EEF6	803	10/03/00	07/10/00	000	6.630	6.630	100.000	8,000,000.00	8,000,000.00
A 38423	BK AMER C.D.	06050EEF6	877	10/03/00	07/10/00	000	6.630	6.630	100.000	6,000,000.00	6,000,000.00
A 38424	BK AMER C.D.	06050EEF6	100	10/03/00	07/10/00	000	6.630	6.630	100.000	11,000,000.00	11,000,000.00
A 38396	BK AMER CD	06050ENR2	100	10/10/00	07/05/00	000	6.700	6.700	100.000	42,000,000.00	42,000,000.00
A 38478	BK AMER C.D.	06050ESCO	906	10/10/00	08/15/00	000	6.540	6.540	100.000	3,000,000.00	3,000,000.00
A 38479	BK AMER C.D.	06050ESCO	7622	10/10/00	08/15/00	000	6.540	6.540	100.000	13,000,000.00	13,000,000.00
A 38480	BK AMER C.D.	06050ESCO	1	10/10/00	08/15/00	000	6.540	6.540	100.000	7,000,000.00	7,000,000.00
A 38481	BK AMER C.D.	06050ESCO	1901	10/10/00	08/15/00	000	6.540	6.540	100.000	2,500,000.00	2,500,000.00
A 38482	BK AMER C.D.	06050ESCO	857	10/10/00	08/15/00	000	6.540	6.540	100.000	500,000.00	500,000.00
A 38483	BK AMER C.D.	06050ESCO	801	10/10/00	08/15/00	000	6.540	6.540	100.000	10,000,000.00	10,000,000.00
A 38484	BK AMER C.D.	06050ESCO	923	10/10/00	08/15/00	000	6.540	6.540	100.000	9,000,000.00	9,000,000.00
A 38499	BK AMER C.D.	06050ESL0	910	10/10/00	08/29/00	000	6.520	6.520	100.000	38,000,000.00	38,000,000.00
A 38500	BK AMER C.D.	06050ESL0	920	10/10/00	08/29/00	000	6.520	6.520	100.000	7,000,000.00	7,000,000.00
A 38501	BK AMER C.D.	06050ESL0	907	10/10/00	08/29/00	000	6.520	6.520	100.000	5,000,000.00	5,000,000.00
A 38509	BK AMER C.D.	06050ESR1	906	10/10/00	09/05/00	000	6.480	6.480	100.000	6,000,000.00	6,000,000.00
A 38510	BK AMER C.D.	06050ESR1	917	10/10/00	09/05/00	000	6.480	6.480	100.000	17,000,000.00	17,000,000.00
A 38511	BK AMER C.D.	06050ESR1	9902	10/10/00	09/05/00	000	6.480	6.480	100.000	2,000,000.00	2,000,000.00
A 38523	BK AMER CD	06050ESR2	858	10/10/00	09/19/00	000	6.480	6.480	100.000	10,000,000.00	10,000,000.00
A 38524	BK AMER CD	06050ESR2	919	10/10/00	09/19/00	000	6.480	6.480	100.000	10,000,000.00	10,000,000.00
A 38525	BK AMER CD	06050ESR2	9901	10/10/00	09/19/00	000	6.480	6.480	100.000	5,000,000.00	5,000,000.00
A 38397	BK AMER CD	06050ESN0	100	10/11/00	07/05/00	000	6.700	6.700	100.000	30,000,000.00	30,000,000.00
A 38425	BK AMER C.D.	06050ESR4	100	10/24/00	07/12/00	000	6.630	6.630	100.000	35,000,000.00	35,000,000.00
A 38503	BK AMER CD	06050ESR8	879	10/24/00	08/30/00	000	6.500	6.500	100.000	6,000,000.00	6,000,000.00
A 38504	BK AMER CD	06050ESR8	916	10/24/00	08/30/00	000	6.500	6.500	100.000	10,000,000.00	10,000,000.00
A 38505	BK AMER CD	06050ESR8	906	10/24/00	08/30/00	000	6.500	6.500	100.000	3,000,000.00	3,000,000.00
A 38506	BK AMER CD	06050ESR8	859	10/24/00	08/30/00	000	6.500	6.500	100.000	18,000,000.00	18,000,000.00
A 38507	BK AMER CD	06050ESR8	8	10/24/00	08/30/00	000	6.500	6.500	100.000	10,600,000.00	10,600,000.00
A 38508	BK AMER CD	06050ESR8	1	10/24/00	08/30/00	000	6.500	6.500	100.000	2,400,000.00	2,400,000.00
A 38512	BK AMER CD	06050ESR9	902	10/24/00	09/05/00	000	6.480	6.480	100.000	2,000,000.00	2,000,000.00
A 38513	BK AMER CD	06050ESR9	908	10/24/00	09/05/00	000	6.480	6.480	100.000	8,000,000.00	8,000,000.00
A 38514	BK AMER CD	06050ESR9	924	10/24/00	09/05/00	000	6.480	6.480	100.000	13,000,000.00	13,000,000.00
A 38515	BK AMER CD	06050ESR9	927	10/24/00	09/05/00	000	6.480	6.480	100.000	7,000,000.00	7,000,000.00
A 38426	BK AMER C.D.	06050SEPS	926	11/01/00	07/12/00	000	6.680	6.680	100.000	13,000,000.00	13,000,000.00
A 38427	BK AMER C.D.	06050SEPS	100	11/01/00	07/12/00	000	6.680	6.680	100.000	27,000,000.00	27,000,000.00
A 38273	BK AMER C.D.	06050SELT0	100	11/07/00	05/17/00	000	7.000	7.000	100.000	49,000,000.00	49,000,000.00
A 38428	BK AMER CD	06050SELP3	1	11/07/00	05/17/00	000	7.000	7.000	100.000	1,000,000.00	1,000,000.00
A 38538	BK AMER C.D.	06050SEPC8	100	11/08/00	07/12/00	000	6.680	6.680	100.000	25,000,000.00	25,000,000.00
A 38539	BK AMER C.D.	06050SEPC8	803	11/13/00	09/27/00	000	6.520	6.520	100.000	5,000,000.00	5,000,000.00
A 38540	BK AMER C.D.	06050SEPC8	877	11/13/00	09/27/00	000	6.520	6.520	100.000	9,000,000.00	9,000,000.00
A 38540	BK AMER C.D.	06050SEPC8	880	11/13/00	09/27/00	000	6.520	6.520	100.000	2,000,000.00	2,000,000.00

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	DATE	SAF/PUR	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38541 BK AMER C.D.	060505OE08	888	11/13/00	09/27/00	000	6.520	6.520	100.000	4,000.000.00	4,000.000.00	4,000.000.00
A 38542 BK AMER C.D.	060505OE08	903	11/13/00	09/27/00	000	6.520	6.520	100.000	6,000.000.00	6,000.000.00	6,000.000.00
A 38543 BK AMER C.D.	060505OE08	915	11/13/00	09/27/00	000	6.520	6.520	100.000	20,000.000.00	20,000.000.00	20,000.000.00
A 38464 BK AMER C.D.	060505OE06	100	11/15/00	08/07/00	000	6.600	6.600	100.000	5,000.000.00	5,000.000.00	5,000.000.00
A 38465 BK AMER C.D.	060505OE06	876	11/20/00	08/24/00	000	6.560	6.560	100.000	9,000.000.00	9,000.000.00	9,000.000.00
A 38488 BK AMER C.D.	060505OE06	9901	11/20/00	08/24/00	000	6.560	6.560	100.000	24,000.000.00	24,000.000.00	24,000.000.00
A 38489 BK AMER C.D.	060505OE06	892	11/20/00	08/24/00	000	6.560	6.560	100.000	5,000.000.00	5,000.000.00	5,000.000.00
A 38491 BK AMER C.D.	060505OE06	1901	11/20/00	08/24/00	000	6.560	6.560	100.000	4,000.000.00	4,000.000.00	4,000.000.00
A 38492 BK AMER C.D.	060505OE06	9701	11/20/00	08/24/00	000	6.560	6.560	100.000	7,000.000.00	7,000.000.00	7,000.000.00
A 38493 BK AMER C.D.	060505OE06	5005	11/20/00	08/24/00	000	6.560	6.560	100.000	10,000.000.00	10,000.000.00	10,000.000.00
A 38429 BK AMER C.D.	060505OE06	100	11/21/00	07/12/00	000	6.680	6.680	100.000	10,000.000.00	10,000.000.00	10,000.000.00
A 38430 BK AMER C.D.	060505OE06	9902	11/21/00	07/12/00	000	6.680	6.680	100.000	14,000.000.00	14,000.000.00	14,000.000.00
A 38431 BK AMER C.D.	060505OE06	9530	11/21/00	07/12/00	000	6.680	6.680	100.000	6,000.000.00	6,000.000.00	6,000.000.00
A 38432 BK AMER C.D.	060505OE06	907	11/21/00	07/12/00	000	6.680	6.680	100.000	30,000.000.00	30,000.000.00	30,000.000.00
A 38433 BK AMER C.D.	060505OE06	100	11/21/00	08/30/00	000	6.540	6.540	100.000	9,000.000.00	9,000.000.00	9,000.000.00
A 38526 BK AMER C.D.	060505OE06	887	11/27/00	09/25/00	000	6.520	6.520	100.000	1,000.000.00	1,000.000.00	1,000.000.00
A 38527 BK AMER C.D.	060505OE06	888	11/27/00	09/25/00	000	6.520	6.520	100.000	2,000.000.00	2,000.000.00	2,000.000.00
A 38528 BK AMER C.D.	060505OE06	924	11/27/00	09/25/00	000	6.520	6.520	100.000	16,000.000.00	16,000.000.00	16,000.000.00
A 38529 BK AMER C.D.	060505OE06	924	11/27/00	09/25/00	000	6.520	6.520	100.000	10,000.000.00	10,000.000.00	10,000.000.00
A 38530 BK AMER C.D.	060505OE06	9530	11/27/00	09/25/00	000	6.520	6.520	100.000	8,000.000.00	8,000.000.00	8,000.000.00
A 38531 BK AMER C.D.	060505OE06	9530	11/27/00	09/25/00	000	6.520	6.520	100.000	9,692.000.00	9,692.000.00	9,692.000.00
A 38532 BK AMER C.D.	060505OE06	473	11/28/00	08/24/00	000	6.560	6.560	100.000	40,000.000.00	40,000.000.00	40,000.000.00
A 38495 BK AMER C.D.	060505OE06	467	11/28/00	08/24/00	000	6.560	6.560	100.000	93,000.000.00	93,000.000.00	93,000.000.00
A 38496 BK AMER C.D.	060505OE06	471	11/28/00	08/24/00	000	6.560	6.560	100.000	175,000.000.00	175,000.000.00	175,000.000.00
A 38497 BK AMER C.D.	060505OE06	100	12/19/00	07/18/00	000	6.730	6.730	100.000	50,000.000.00	50,000.000.00	50,000.000.00
A 38436 BK AMER C.D.	060505OE06	100	01/02/01	07/19/00	000	6.860	6.860	100.000	25,000.000.00	25,000.000.00	25,000.000.00
A 38437 BK AMER C.D.	060505OE06	100	01/16/01	09/26/00	000	6.640	6.640	100.000	25,000.000.00	25,000.000.00	25,000.000.00
A 38534 BK AMER C.D.	060505OE06	100	03/06/01	09/06/00	000	6.670	6.670	100.000	25,000.000.00	25,000.000.00	25,000.000.00
A 38516 BK AMER C.D.	060505ES05	100	03/20/01	09/06/00	000	6.670	6.670	100.000	25,000.000.00	25,000.000.00	25,000.000.00
A 38517 BK AMER C.D.	060505ES05	100	03/20/01	09/06/00	000	6.670	6.670	100.000	25,000.000.00	25,000.000.00	25,000.000.00

SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S

REPORT TOTALS ASSETS

FIXED

6.636	6.636	100.000	925,000.000.00	925,000.000.00
6.088	6.259	99.197	2,492,005.000.00	2,471,990.233.35

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
M. R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
09/01/00 TO 09/30/00
SETTLEMENT DATE BASIS
31 FUNDS

PAGE: 1
RUN: 10/03/00 00:02:37

INVEST DESCRIPTION/POOL# NO. MEMO	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TYN COMPOH TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	GAIN/LOSS SETTLEMENT
36594 T NOTE (99.16)	19	03/31/03	09/30/00	INTR	5.500		-5,500.00	5,500.00
	09/30/00	10/02/00	09/30/00		5.615			
36595 T NOTE (99.16)	19	03/31/03	09/30/00	INTR	5.500		-237,875.00	237,875.00
	09/30/00	10/02/00	09/30/00		5.616			
36596 T NOTE (99.16)	19	03/31/03	09/30/00	INTR	5.500		-4,125.00	4,125.00
	09/30/00	10/02/00	09/30/00		5.615			
36597 T NOTE (99.16)	19	03/31/03	09/30/00	INTR	5.500		-27,500.00	27,500.00
	09/30/00	10/02/00	09/30/00		5.604			
36598 T NOTE (99.16)	19	03/31/03	09/30/00	INTR	5.500		-275,000.00	275,000.00
	09/30/00	10/02/00	09/30/00		5.615			
36599 T NOTE (99.16)	19	03/31/03	09/30/00	INTR	5.500		-275,000.00	275,000.00
	09/30/00	10/02/00	09/30/00		5.615			
36605 T NOTE (99.9)	19	03/31/03	09/30/00	INTR	5.500		-275,000.00	275,000.00
	09/30/00	10/02/00	09/30/00		5.669			
36606 T NOTE (99.9)	19	03/31/03	09/30/00	INTR	5.500		-275,000.00	275,000.00
	09/30/00	10/02/00	09/30/00		5.671			
36607 T NOTE (99.9)	19	03/31/03	09/30/00	INTR	5.500		-275,000.00	275,000.00
	09/30/00	10/02/00	09/30/00		5.671			
36608 T NOTE (99.8)	19	03/31/03	09/30/00	INTR	5.500		-192,500.00	192,500.00
	09/30/00	10/02/00	09/30/00		5.676			
36609 T NOTE (99.8)	19	03/31/03	09/30/00	INTR	5.500		-192,500.00	192,500.00
	09/30/00	10/02/00	09/30/00		5.676			
36610 T NOTE (99.8)	19	03/31/03	09/30/00	INTR	5.500		-192,500.00	192,500.00
	09/30/00	10/02/00	09/30/00		5.676			
36611 T NOTE (99.8)	19	03/31/03	09/30/00	INTR	5.500		-192,500.00	192,500.00
	09/30/00	10/02/00	09/30/00		5.676			
36620 T NOTE (99.13)	19	03/31/03	09/30/00	INTR	5.500		-275,000.00	275,000.00
	09/30/00	10/02/00	09/30/00		5.640			
36621 T NOTE (99.13)	19	03/31/03	09/30/00	INTR	5.500		-275,000.00	275,000.00
	09/30/00	10/02/00	09/30/00		5.640			
36622 T NOTE (99.13)	19	03/31/03	09/30/00	INTR	5.500		-275,000.00	275,000.00
	09/30/00	10/02/00	09/30/00		5.640			
36623 T NOTE (99.13)	19	03/31/03	09/30/00	INTR	5.500		-275,000.00	275,000.00
	09/30/00	10/02/00	09/30/00		5.640			
38328 BK ADER	19	40	09/12/00	09/12/00	MAT	6.880	-7,000,000.00	7,000,000.00
	09/12/00	09/12/00	09/12/00		6.818			
38366 BNY B/A	19	70	09/05/00	09/05/00	MAT	6.470	-1,500,000.00	1,500,000.00
	09/05/00	09/05/00	09/05/00		6.470			
38367 BNY B/A	19	70	09/05/00	09/05/00	MAT	6.470	-2,000,000.00	2,000,000.00
	09/05/00	09/05/00	09/05/00		6.470			
38371 MERRILL LINC C/P	19	45	10/02/00	09/12/00	MAT	6.550	-25,000,000.00	25,000,000.00
	09/12/00	09/12/00	09/12/00		6.541			
38377 FEDL HOME LOAN BK CONS	19	89	09/14/00	09/14/00	MAT	6.560	-1,000,000.00	1,000,000.00
	09/14/00	09/14/00	09/14/00		6.560			

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
 M. R. DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 09/01/00 TO 09/30/00
 SETTLEMENT DATE BASIS
 31 FUNDS

PAGE: 2
 RUN: 10/03/00 00:02:37

INVEST NO.	DESCRIPTION/POOL#	BANK	BROK	MAINT	TRADE/	TYN	COUPON	PAR	BOOK	(INTEREST)	(GAIN)/LOSS
NO.	MEMO	CASH	DATE	ENTRY	SETTLE	YIELD	YIELD	ORIGINAL	FREQ	(DISC)	SETTLEMENT
38379	FEDL HOME LOAN BK CONS	19	89	09/19/00	09/19/00 MAT	6.470		-3,000,000.00	-2,956,327.50	-43,672.50	3,000,000.00
				10/02/00	09/19/00	6.566					-128.34
38380	FEDL HOME LOAN BK CONS	19	40	09/22/00	09/20/00 SALE	6.470		-33,000,000.00	-32,501,810.00	-486,328.33	32,988,266.67
				09/20/00	09/20/00	6.569			498,190.00		
38381	FEDL HOME LOAN BK CONS	19	40	09/27/00	09/27/00 MAT	6.470		-22,000,000.00	-21,648,103.89	-351,896.11	22,000,000.00
				10/02/00	09/27/00	6.575					
38382	FEDERAL NATL MTG ASSN D	19	40	09/28/00	09/28/00 MAT	6.480		-17,000,000.00	-16,724,600.00	-275,400.00	17,000,000.00
				10/02/00	09/28/00	6.587					
38383	FEDL HOME LTN MTG CORP	19	40	09/28/00	09/28/00 MAT	6.480		-15,000,000.00	-14,757,000.00	-243,000.00	15,000,000.00
				10/02/00	09/28/00	6.587					
38391	FEDL HOME LOAN BK CONS	19	40	09/15/00	09/15/00 MAT	6.460		-13,000,000.00	-12,820,376.11	-179,623.89	13,000,000.00
				10/02/00	09/15/00	6.551					
38405	BK AMER CD	19	40	09/26/00	09/26/00 MAT	6.580		-4,000,000.00	-4,000,000.00	-59,951.11	4,059,951.11
				10/02/00	09/26/00	6.580					
38406	BK AMER CD	19	40	09/26/00	09/26/00 MAT	6.580		-5,000,000.00	-5,000,000.00	-74,938.89	5,074,938.89
				10/02/00	09/26/00	6.580					
38407	BK AMER CD	19	40	09/26/00	09/26/00 MAT	6.580		-6,000,000.00	-6,000,000.00	-89,926.67	6,089,926.67
				10/02/00	09/26/00	6.580					
38408	BK AMER CD	19	40	09/26/00	09/26/00 MAT	6.580		-4,000,000.00	-4,000,000.00	-59,951.11	4,059,951.11
				10/02/00	09/26/00	6.580					
38409	BK AMER CD	19	40	09/26/00	09/26/00 MAT	6.580		-6,000,000.00	-6,000,000.00	-89,926.67	6,089,926.67
				10/02/00	09/26/00	6.580					
38410	BK AMER CD	19	40	09/26/00	09/26/00 MAT	6.580		-2,000,000.00	-2,000,000.00	-29,975.56	2,029,975.56
				10/02/00	09/26/00	6.580					
38411	BK AMER CD	19	40	09/26/00	09/26/00 MAT	6.580		-3,000,000.00	-3,000,000.00	-44,963.33	3,044,963.33
				10/02/00	09/26/00	6.580					
38412	BK AMER CD	19	40	09/26/00	09/26/00 MAT	6.580		-4,000,000.00	-4,000,000.00	-59,951.11	4,059,951.11
				10/02/00	09/26/00	6.580					
38413	BK AMER CD	19	40	09/26/00	09/26/00 MAT	6.580		-6,000,000.00	-6,000,000.00	-89,926.67	6,089,926.67
				10/02/00	09/26/00	6.580					
38414	BK AMER CD	19	40	09/26/00	09/26/00 MAT	6.580		-10,000,000.00	-10,000,000.00	-149,877.78	10,149,877.78
				10/02/00	09/26/00	6.530					
38415	SALOMON BROS C/P	19	89	09/13/00	09/13/00 MAT	6.530		-25,000,000.00	-24,687,104.17	-312,895.83	25,000,000.00
				10/02/00	09/13/00	6.613					
38417	BK AMER C.D.	19	40	09/01/00	09/01/00 MAT	6.560		-2,000,000.00	-2,000,000.00	-19,315.56	2,019,315.56
				10/02/00	09/01/00	6.560					
38418	BK AMER C.D.	19	40	09/01/00	09/01/00 MAT	6.560		-14,000,000.00	-14,000,000.00	-135,208.89	14,135,208.89
				10/02/00	09/01/00	6.560					
38419	BK AMER C.D.	19	40	09/01/00	09/01/00 MAT	6.560		-9,000,000.00	-9,000,000.00	-86,920.00	9,086,920.00
				10/02/00	09/01/00	6.560					
38420	BK AMER C.D.	19	40	09/05/00	09/05/00 MAT	6.560		-20,000,000.00	-20,000,000.00	-207,733.33	20,207,733.33
				10/02/00	09/05/00	6.560					
38421	BK AMER C.D.	19	40	09/05/00	09/05/00 MAT	6.560		-18,000,000.00	-18,000,000.00	-186,960.00	18,186,960.00
				10/02/00	09/05/00	6.560					

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
 M. DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 09/01/00 TO 09/30/00
 SETTLEMENT DATE BASIS
 31 FUNDS

PAGE: 3
 RUN: 10/03/00 00:02:37

INVSMT DESCRIPTION/POOL# NO. MEMO	BANK BROK MATURITY CASH DATE /ENTRY	TRADE/ SETTLE	TYN TYPE	COUPON YIELD	PAR VALUE ORIGINAL PRICE	BOOK VALUE FIRM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38433 MERRILL LYNCH C/P	19	45 09/11/00 09/11/00	MAT	6.500	-25,000,000.00	-24,733,680.56	-266,319.44	25,000,000.00
		10/02/00 09/11/00		6.570				
38435 BK AMER C.D.	19	40 09/05/00 09/05/00	MAT	6.550	-50,000,000.00	-50,000,000.00	-448,763.89	50,445,763.89
		10/02/00 09/05/00		6.550				
38440 UNIV OF CALIF C/P	19	40 09/05/00 09/05/00	MAT	6.480	-3,500,000.00	-3,474,800.00	-25,200.00	3,500,000.00
		10/02/00 09/05/00		6.527				
38444 NEW YORK TIMES CP	19	40 09/07/00 09/07/00	MAT	6.500	-1,000,000.00	-992,597.22	-7,402.78	1,000,000.00
		10/02/00 09/07/00		6.548				
38445 CLOXOR CP	19	40 09/18/00 09/18/00	MAT	6.480	-1,000,000.00	-990,640.00	-9,360.00	1,000,000.00
		10/02/00 09/18/00		6.541				
38446 BK AMER C.D.	19	40 09/26/00 09/26/00	MAT	6.520	-2,000,000.00	-2,000,000.00	-19,922.22	2,019,922.22
		10/02/00 09/26/00		6.520				
38447 BK AMER C.D.	19	40 09/26/00 09/26/00	MAT	6.520	-10,000,000.00	-10,000,000.00	-99,611.11	10,099,611.11
		10/02/00 09/26/00		6.520				
38448 BK AMER C.D.	19	40 09/12/00 09/12/00	MAT	6.520	-5,000,000.00	-5,000,000.00	-37,127.78	5,037,127.78
		10/02/00 09/12/00		6.520				
38449 BK AMER C.D.	19	40 09/12/00 09/12/00	MAT	6.520	-20,000,000.00	-20,000,000.00	-148,511.11	20,148,511.11
		10/02/00 09/12/00		6.520				
38450 BK AMER C.D.	19	40 09/12/00 09/12/00	MAT	6.520	-20,000,000.00	-20,000,000.00	-148,511.11	20,148,511.11
		10/02/00 09/12/00		6.520				
38451 BK AMER C.D.	19	40 09/12/00 09/12/00	MAT	6.520	-5,000,000.00	-5,000,000.00	-37,127.78	5,037,127.78
		10/02/00 09/12/00		6.520				
38458 BK AMER C.D.	19	40 09/08/00 09/08/00	MAT	6.500	-10,000,000.00	-10,000,000.00	-57,777.78	10,057,777.78
		10/02/00 09/08/00		6.500				
38459 BK AMER C.D.	19	40 09/08/00 09/08/00	MAT	6.500	-35,000,000.00	-35,000,000.00	-202,222.22	35,202,222.22
		10/02/00 09/08/00		6.500				
38460 BK AMER C.D.	19	40 09/18/00 09/18/00	MAT	6.500	-4,000,000.00	-4,000,000.00	-30,333.33	4,030,333.33
		10/02/00 09/18/00		6.500				
38466 BK AMER C.D.	19	40 09/18/00 09/18/00	MAT	6.500	-3,000,000.00	-3,000,000.00	-22,750.00	3,022,750.00
		10/02/00 09/18/00		6.500				
38467 BK AMER C.D.	19	40 09/18/00 09/18/00	MAT	6.500	-3,000,000.00	-3,000,000.00	-22,750.00	3,022,750.00
		10/02/00 09/18/00		6.500				
38468 BK AMER C.D.	19	40 09/18/00 09/18/00	MAT	6.500	-15,000,000.00	-15,000,000.00	-113,750.00	15,113,750.00
		10/02/00 09/18/00		6.500				
38469 SALOMON SB C/P	19	89 09/01/00 09/01/00	MAT	6.490	-36,000,000.00	-35,850,730.00	-149,270.00	36,000,000.00
		10/02/00 09/01/00		6.517				
38498 SALOMON S/B C/P	19	89 09/26/00 09/26/00	MAT	6.500	-38,000,000.00	-37,807,888.89	-192,111.11	38,000,000.00
		10/02/00 09/26/00		6.533				
38509 BK AMER C.D.	19	40 10/10/00 09/05/00	FURC	6.480	6,000,000.00	6,000,000.00		-6,000,000.00
		09/05/00 09/05/00		6.480				
38510 BK AMER C.D.	19	40 10/10/00 09/05/00	FURC	6.480	17,000,000.00	17,000,000.00		-17,000,000.00
		09/05/00 09/05/00		6.480				
38511 BK AMER C.D.	19	40 10/10/00 09/05/00	FURC	6.480	2,000,000.00	2,000,000.00		-2,000,000.00
		09/05/00 09/05/00		6.480				

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
 M R DANIEL DALY 4 15 - 5 5 4 - 1 4 8 7
 DETAIL TRANSACTION REPORT - FIXED INCOME
 09/01/00 TO 09/30/00
 SETTLEMENT DATE BASIS
 31 FUNDS

PAGE: 4
 RUN: 10/03/00 00:02:37

INVEST DESCRIPTION/POOL# NO. MEMO	BANK BROK MATURITY CASH DATE /ENTRY	TRADE/ SETTLE	TYN COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PRM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38512 BK AMER CD	19 40 10/24/00 09/05/00	FURC	6.480	2,000,000.00	2,000,000.00		-2,000,000.00
38513 BK AMER CD	19 40 10/24/00 09/05/00	FURC	6.480	8,000,000.00	8,000,000.00		-8,000,000.00
38514 BK AMER CD	19 40 10/24/00 09/05/00	FURC	6.480	13,000,000.00	13,000,000.00		-13,000,000.00
38515 BK AMER CD	19 40 10/24/00 09/05/00	FURC	6.480	7,000,000.00	7,000,000.00		-7,000,000.00
38516 BK AMER C.D.	19 40 09/05/01 09/06/00	FURC	6.670	25,000,000.00	25,000,000.00		-25,000,000.00
38517 BK AMER C.D.	19 40 03/20/01 09/06/00	FURC	6.670	25,000,000.00	25,000,000.00		-25,000,000.00
38518 SALOMON S/B CP	19 89 10/16/00 09/07/00	FURC	6.490	20,000,000.00	19,859,383.33		-19,859,383.33
38519 SALOMON S/B CP	19 89 10/13/00 09/12/00	FURC	6.536	35,000,000.00	34,804,097.22		-34,804,097.22
38520 SALOMON S/B CP	19 89 10/16/00 09/12/00	FURC	6.500	25,000,000.00	24,846,527.78		-24,846,527.78
38521 MERRILL LYNCH CP	19 45 01/09/01 09/18/00	FURC	6.540	20,000,000.00	19,591,316.67		-19,591,316.67
38522 BNY INT (64558.21)	19 40 11/30/00 09/05/00	FURC	6.646	25,000,000.00	25,000,000.00		-25,000,000.00
38523 BK AMER CD	19 40 10/18/00 09/19/00	FURC	6.480	10,000,000.00	10,000,000.00		-10,000,000.00
38524 BK AMER CD	19 40 10/18/00 09/19/00	FURC	6.480	10,000,000.00	10,000,000.00		-10,000,000.00
38525 BK AMER CD	19 40 10/18/00 09/19/00	FURC	6.480	10,000,000.00	10,000,000.00		-10,000,000.00
38526 BK AMER C.D.	19 40 11/27/00 09/25/00	FURC	6.520	9,000,000.00	9,000,000.00		-9,000,000.00
38527 BK AMER C.D.	19 40 11/27/00 09/25/00	FURC	6.520	4,000,000.00	4,000,000.00		-4,000,000.00
38528 BK AMER C.D.	19 40 11/27/00 09/25/00	FURC	6.520	1,000,000.00	1,000,000.00		-1,000,000.00
38529 BK AMER C.D.	19 40 11/27/00 09/25/00	FURC	6.520	2,000,000.00	2,000,000.00		-2,000,000.00
38530 BK AMER C.D.	19 40 11/27/00 09/25/00	FURC	6.520	16,000,000.00	16,000,000.00		-16,000,000.00
38532 BK AMER C.D.	19 40 11/27/00 09/25/00	FURC	6.520	10,000,000.00	10,000,000.00		-10,000,000.00
38533 BK AMER C.D.	19 40 11/27/00 09/25/00	FURC	6.520	8,000,000.00	8,000,000.00		-8,000,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTRY OF SAN FRANCISCO
 M.R. DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 09/01/00 TO 09/30/00
 SETTLEMENT DATE BASIS
 31 FUNDS

PAGE: 5
 RUN: 10/03/00 00:02:37

INVSMT NO.	MEMO	BANK	BROK	MATURITY	TRADE/ SETTLE	TYN	COUPON	PAR	VALUE	BOOK	VALUE	(INTEREST)	(GAIN)/LOSS
CASH	DATE	ENTRY				YIELD		ORIGINAL	FACE	PREM	/ (DISC)	AMORT/(ACCRET)	SETTLEMENT
38534	BK AMER C.D.	19	40	01/16/01	09/26/00	PURC	6.640	25,000,000.00		25,000,000.00		-25,000,000.00	
				09/26/00	09/26/00		6.640						
38535	SALOMON SB CP	19	89	10/11/00	09/26/00	PURC	6.520	7,000,000.00		6,980,983.30		-6,980,983.30	
				09/26/00	09/26/00		6.538			-19,016.70			
38536	SALOMON SB CP	19	89	10/11/00	09/26/00	PURC	6.520	5,000,000.00		4,986,416.00		-4,986,416.00	
				09/26/00	09/26/00		6.538			-13,584.00			
38537	SALOMON SB CP	19	89	10/11/00	09/26/00	PURC	6.520	38,000,000.00		37,896,767.37		-37,896,767.37	
				09/26/00	09/26/00		6.538			-103,232.63			
38538	BK AMER C.D.	19	40	11/13/00	09/27/00	PURC	6.520	5,000,000.00		5,000,000.00		-5,000,000.00	
				09/27/00	09/27/00		6.520						
38539	BK AMER C.D.	19	40	11/13/00	09/27/00	PURC	6.520	9,000,000.00		9,000,000.00		-9,000,000.00	
				09/27/00	09/27/00		6.520						
38540	BK AMER C.D.	19	40	11/13/00	09/27/00	PURC	6.520	2,000,000.00		2,000,000.00		-2,000,000.00	
				09/27/00	09/27/00		6.520						
38541	BK AMER C.D.	19	40	11/13/00	09/27/00	PURC	6.520	4,000,000.00		4,000,000.00		-4,000,000.00	
				09/27/00	09/27/00		6.520						
38542	BK AMER C.D.	19	40	11/13/00	09/27/00	PURC	6.520	6,000,000.00		6,000,000.00		-6,000,000.00	
				09/27/00	09/27/00		6.520						
38543	BK AMER C.D.	19	40	11/13/00	09/27/00	PURC	6.520	6,000,000.00		6,000,000.00		-6,000,000.00	
				09/27/00	09/27/00		6.520						

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
09/01/00 TO 09/30/00
REPORT GRAND TOTALS
ASSETS *

PAGE: 6
RUN: 10/03/00 00:02:37

PAR TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN) / LOSS	SETTLEMENT
EURC (34)	6.491	412,000,000.00		410,965,491.67	-1,034,508.33			-410,965,491.67
SALE (2)	6.130	-58,000,000.00		-57,501,810.00	498,190.00		-64,686.55	58,052,824.88
INFR (17)	5.649					-3,520,000.00		
MAT (45)	6.555	-531000000.00		-528398130.98		-5,373,554.03		531,169,815.99



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CHIEF INVESTMENT OFFICER

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November 6, 2000

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past four months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 53,660,460	Earned Interest Yield
Total Net Earnings	\$ 55,082,836	Pooled Funds 6.233%
Average Age of Portfolio	320 Days	All Funds 6.345%

Total cost of the securities on hand on October 31, 2000 was \$2,511,994,276 with a market value of \$2,514,667,230 plus fixed assets accrued earnings of \$15,513,480.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of October 31, 2000. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of October 2000, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on October 31, 2000.
4. General journal detailing purchases, sales, and interest activities during the month of October 2000.

Very truly yours,


Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., E. Navas

Transportation Authority - C. Clark

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(415) 554-4478

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-534-4487PORTFOLIO STATISTICS
10/01/00 THROUGH 10/31/00PAGE: 1
RUN: 10/31/00 15:22:12

ALL FUNDS

	----- GOV'T SECURITIES -----	----- TIME DEPOSITS -----	
	ASSETS	LIABILITIES	ASSETS
	-----	-----	-----
			LIABILITIES

			TOTAL

TOTAL INCOME RECEIVED IN THIS PERIOD:	11,718,602.07	.00	N/A
TOTAL NET EARNINGS THIS PERIOD:	12,853,858.91	.00	N/A
AVERAGE DAILY PORTFOLIO BALANCE:	2,451,944,978.03	.00	N/A
EARNED INCOME YIELD THIS PERIOD:	6.172	.000	N/A
END OF PERIOD PORTFOLIO BALANCE:	2,511,994,275.69	.00	N/A
CURRENT AMORTIZED BOOK VALUE:	2,515,613,042.42	.00	N/A
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	6.353	.000	N/A
WEIGHTED AVERAGE DAYS TO MATURITY:	320	0	N/A
WEIGHTED AVERAGE DAYS TO CALL:	320	0	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:			6.172

SUMMARY DESCRIPTION		CUPN	TRNG	BOOK	PAR	BOOK
		RATE	YIELD	PRICE	SHARES	VALUE
(Investment Type) 11 TREASURY BILLS	1.74%(C)	6.022	6.193	97.241	45,000,000.00	43,758,497.23
(Investment Type) 12 TREASURY NOTES	40.65%(C)	5.543	5.849	98.949	1,032,005,000.00	1,021,157,622.77
(Investment Type) 41 FNMN DISCOUNT NOTES	8.42%(C)	6.368	6.566	96.966	218,000,000.00	211,386,733.06
(Investment Type) 43 FEDERAL HOME LOAN DISC NOTES	2.93%(C)	6.334	6.549	96.726	76,000,000.00	73,511,427.78
(Investment Type) 81 COMMERCIAL PAPER DISC	16.21%(C)	6.478	6.559	98.773	412,238,000.00	407,179,994.85
(Investment Type) 91 NEGOTIABLE C.D.'S	30.06%(C)	6.666	6.666	100.000	755,000,000.00	755,000,000.00
REPORT TOTALS		6.133	6.296	98.966	2,538,243,000.00	2,511,994,275.69
ASSETS	FIXED					

(REFINKT)

INVEST DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK FUND CPM RATE	PAR/SHARES	MARKET VALUE	CURR ACGR INT	UNREALIZED GAIN
NUMBER			BROK SALE YTM TR	BOOK	MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS
A 38570 UNITED STATES TREAS BILLS	10/17/00 03/22/01	912795FY2	19 100 5.950	25,000,000.00	24,398,437.50	62,447.92	-14,552.09
A 38588 T BILL	10/11/00 04/05/01	912795G43	19 9530 6.0550	24,350,541.67	97,593750000000	70,641.67	-3,597.23
SUBTOTAL (Investment Type) 11 TREASURY BILLS			1,748 (M)	45,000,000.00	43,873,437.50	133,089.59	-18,149.32
				6,1925	43,758,497.23		
A 34805 T NOTE(99.25)	02/29/96 02/28/01	912827X3	19 100 5.6250	20,000,000.00	19,950,000.00	192,679.56	-2,624.60
A 34807 T NOTE(99.25)	02/29/96 02/28/01	912827X3	19 9530 5.6250	19,952,624.60	99,750000000000	48,169.89	-650.00
A 34810 T NOTE(99.16)	02/29/96 02/28/01	912827X3	40 000 5.6800	5,000,000.00	99,750000000000	240,849.45	61,987.85
A 34828 T NOTE(99.5)	02/29/96 02/28/01	912827X3	99 000 5.6250	25,000,000.00	24,937,500.00	48,169.89	80,468.75
A 34829 T NOTE(98.5)	03/11/96 02/28/01	912827X3	19 100 5.6250	5,000,000.00	4,987,500.00	48,169.89	80,468.75
A 34829 T NOTE(98.5)	03/11/96 02/28/01	912827X3	19 100 5.6250	5,000,000.00	4,987,500.00	48,169.89	80,468.75
A 34830 T NOTE(98.19)	03/11/96 02/28/01	912827X3	19 100 5.6250	5,000,000.00	4,987,500.00	48,169.89	80,468.75
A 35706 T NOTE	04/24/97 04/30/01	912827X6	19 100 6.2500	7,000,000.00	6,997,812.50	1,208.56	105,546.87
A 35707 T NOTE	04/24/97 04/30/01	912827X6	19 100 6.2500	7,000,000.00	6,997,812.50	1,208.56	105,546.87
A 35708 T NOTE	04/24/97 04/30/01	912827X6	19 100 6.2500	7,000,000.00	6,997,812.50	1,208.56	105,546.87
A 35709 T NOTE	04/24/97 04/30/01	912827X6	19 100 6.2500	7,000,000.00	6,997,812.50	1,208.56	105,546.87
A 36757 T NOTE (100.2)	05/15/98 05/15/01	912827X9	19 100 5.6250	7,000,000.00	6,997,812.50	1,208.56	105,546.87
A 36761 T NOTE (100.2)	05/15/98 05/15/01	912827X9	19 100 5.6250	7,000,000.00	6,997,812.50	1,208.56	105,546.87
A 37600 T NOTE (99.21)	06/01/99 05/31/01	912827X1	19 100 5.4338	8,000,000.00	7,945,000.00	176,721.31	-27,500.00
A 37601 T NOTE (99.21)	06/01/99 05/31/01	912827X1	19 100 5.4338	8,000,000.00	7,945,000.00	176,721.31	-27,500.00
A 37602 T NOTE (99.21)	06/01/99 05/31/01	912827X1	19 100 5.4338	8,000,000.00	7,945,000.00	176,721.31	-27,500.00
A 35192 T NOTE (97.8)	06/15/96 08/15/01	912827B92	19 100 6.2397	20,000,000.00	19,475,000.00	70,641.67	-3,597.23
A 35213 T NOTE(98.27)	09/03/96 08/31/01	912827Z39	19 100 6.5000	5,000,000.00	5,004,687.50	55,662.98	63,281.25
A 35214 T NOTE(98.27)	09/03/96 08/31/01	912827Z39	19 100 6.5000	5,000,000.00	5,004,687.50	55,662.98	63,281.25
A 35215 T NOTE(98.27)	09/03/96 08/31/01	912827Z39	19 100 6.5000	5,000,000.00	5,004,687.50	55,662.98	63,281.25

(REFRKT)

INVESTMENTS CORRESPONDING AS OF 10/31/00
MAJOR SORT KEY IS ICCH

INVEST DESCRIPTION NUMBER	PURCHASE MATURITY DATE	CUSIP	BANK FUND CPM RATE BROK SAVE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35254 T NOTE (97.11)	09/03/96 08/31/01	912827239	19 100 6.5000	5,000,000.00	5,004,687.50	55,662.98	139,510.86
A 37786 T NOTE (99.26)	08/31/99 08/31/01	912827553	19 100 5.5000	4,865,176.64	100,09370.000	SUNGD	
A 37787 T NOTE (99.30)	08/31/99 08/31/01	912827553	19 100 5.6130	4,989,453.13	4,965,625.00	47,099.45	-3,828.13
A 37788 T NOTE (99.235)	08/31/99 08/31/01	912827553	19 100 5.5498	10,000,000.00	9,991,250.00	94,198.90	-59,450.00
A 37789 T NOTE (99.21)	08/31/99 08/31/01	912827553	19 100 5.5000	10,000,000.00	9,991,250.00	94,198.90	-41,406.25
A 37790 T NOTE (99.30)	08/31/99 08/31/01	912827553	19 100 5.6885	9,972,656.25	9,965,625.00	47,099.45	-16,796.88
A 37791 T NOTE (99.21)	08/31/99 08/31/01	912827553	19 100 5.5000	10,000,000.00	9,991,250.00	94,198.90	-60,350.00
A 37792 T NOTE (99.30)	08/31/99 08/31/01	912827553	19 100 5.6885	9,991,600.00	9,9125000000	47,099.45	-16,796.88
A 37793 T NOTE (99.21)	08/31/99 08/31/01	912827553	19 100 5.5450	10,000,000.00	9,931,250.00	94,198.90	-60,350.00
A 37794 T NOTE (99.21)	08/31/99 08/31/01	912827553	19 100 5.5000	9,991,600.00	9,9125000000	47,099.45	-16,796.88
A 37795 T NOTE (99.30)	08/31/99 08/31/01	912827553	19 100 5.6885	9,982,421.88	4,965,625.00	47,099.45	-16,796.88
A 37994 T NOTE (99.23)	11/30/99 11/30/01	912827253	19 100 6.0306	24,927,734.38	24,890,625.00	617,998.63	-37,109.38
A 37995 T NOTE (99.23)	11/30/99 11/30/01	912827253	19 100 6.0306	24,927,734.38	24,890,625.00	617,998.63	-37,109.38
A 35462 T NOTE (98.21)	12/31/96 12/31/01	912827251	19 100 6.1250	10,000,000.00	9,984,375.00	206,365.87	7,812.50
A 35550 T NOTE (98.21)	01/31/97 01/31/02	912827256	19 100 6.1864	9,976,562.50	99,8437500000	157,948.37	195,862.50
A 35551 T NOTE (98.10)	01/31/97 01/31/02	912827256	19 100 6.2500	9,807,262.50	10,003,125.00	195,862.50	344,881.25
A 35552 T NOTE (99.11)	01/31/97 01/31/02	912827256	19 100 6.2500	19,661,368.75	20,006,250.00	315,869.74	28,125.00
A 35553 T NOTE (99.11)	01/31/97 01/31/02	912827256	19 100 6.4092	6,000,000.00	4,001,250.00	63,179.35	42,187.50
A 35554 T NOTE (99.25)	01/31/97 01/31/02	912827256	19 100 6.4092	5,959,687.50	5,001,562.50	78,974.18	13,212.50
A 35555 T NOTE (99.16)	01/31/97 01/31/02	912827256	19 100 6.3702	10,000,000.00	10,003,125.00	157,948.37	53,906.30
A 35556 T NOTE (99.16)	01/31/97 01/31/02	912827256	19 100 6.3720	9,948,437.50	10,003,125.00	157,948.37	54,687.50
A 35557 T NOTE (99.16)	01/31/97 01/31/02	912827256	19 100 6.2500	10,000,000.00	10,003,125.00	157,948.37	50,000.00
A 35558 T NOTE (99.16)	01/31/97 01/31/02	912827256	19 100 6.3702	9,949,218.75	10,003,125.00	157,948.37	53,906.30
A 38056 T NOTE (99.18)	01/31/00 01/31/02	9128275X6	40 000 6.6164	7,964,375.00	100,1875000000	128,885.87	50,625.00



(REPMKT)

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK FUND	CEN RATE	PAR/SHARES	MARKET VALUE MARKET PRICE	CURR ACQR PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
			BROK SALE	YTM TR	BOOK			
A 38097	T NOTE (99.25) 01/31/00 01/31/02	9128275X6	15 100	6.3750	8,000,000.00	8,015,000.00	128,885.87	34,375.00
A 38098	T NOTE (99.25) 01/31/00 01/31/02	9128275X6	19 100	6.3750	7,980,625.00	100,1875000000	SUNGD	128,885.87
A 38099	T NOTE (99.18) 01/31/00 01/31/02	9128275X6	89 100	6.5061	8,000,000.00	8,015,000.00	128,885.87	34,375.00
A 38100	T NOTE (99.25) 01/31/00 01/31/02	9128275X6	19 100	6.3750	7,980,625.00	100,1875000000	SUNGD	128,885.87
A 38101	T NOTE (99.18) 01/31/00 01/31/02	9128275X6	19 100	6.3750	7,981,250.00	8,015,000.00	128,885.87	33,750.00
A 35724	T NOTE (99.16) 04/30/97 04/30/02	9128272S0	19 1	6.6250	10,000,000.00	100,1875000000	SUNGD	128,885.87
A 38374	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19 100	6.5249	25,000,000.00	100,7075,000.00	1,830.11	128,400.00
A 38375	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19 100	6.5249	25,000,000.00	100,7500000000	SUNGD	526,494.57
A 38376	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19 100	6.5249	25,000,000.00	100,7500000000	SUNGD	526,494.57
A 36196	T NOTE (100.60) 10/31/97 10/31/02	9128273J4	19 100	5.7500	15,000,000.00	14,953,125.00	2,382.60	-75,000.00
A 36197	T NOTE (100.60) 10/31/97 10/31/02	9128273J4	19 100	5.7500	15,000,000.00	14,953,125.00	2,382.60	-73,828.13
A 36198	T NOTE (100.60) 10/31/97 10/31/02	9128273J4	19 100	5.7500	15,000,000.00	14,953,125.00	2,382.60	-73,828.13
A 36554	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19 5005	5.7082	15,026,953.13	99,6875000000	SUNGD	967.03
A 36555	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19 100	5.5000	8,650,000.00	99,0312500000	SUNGD	-947.50
A 36556	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19 100	5.5000	8,606,732.50	99,0312500000	SUNGD	-40,529.37
A 36557	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19 3052	5.5000	150,000.00	148,546.88	725.27	-710.62
A 36559	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19 3051	5.5000	1,000,000.00	99,0312500000	SUNGD	-5,187.50
A 36598	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19 100	5.5000	9,950,500.00	99,0312500000	SUNGD	-47,375.00
A 36599	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19 100	5.5000	9,950,500.00	99,0312500000	SUNGD	-47,375.00
A 36605	T NOTE (99.9) 03/31/98 03/31/03	9128274B5	19 100	5.6699	9,927,343.75	9,903,125.00	48,351.65	-24,218.75
A 36606	T NOTE (99.9) 03/31/98 03/31/03	9128274B5	19 100	5.6699	9,927,343.75	9,903,125.00	48,351.65	-23,437.50
A 36607	T NOTE (99.9) 03/31/98 03/31/03	9128274B5	19 100	5.6707	9,926,562.50	99,0312500000	SUNGD	-23,437.50
A 36620	T NOTE (99.11) 03/31/98 03/31/03	9128274B5	19 100	5.5000	10,000,000.00	99,0312500000	SUNGD	-36,718.75
A 36621	T NOTE (99.11) 03/31/98 03/31/03	9128274B5	19 100	5.5000	10,000,000.00	99,0312500000	SUNGD	-36,718.75
A 36622	T NOTE (99.11) 03/31/98 03/31/03	9128274B5	19 100	5.5000	10,000,000.00	99,0312500000	SUNGD	-36,718.75
A 36622	T NOTE (99.11) 03/31/98 03/31/03	9128274B5	19 100	5.5000	10,000,000.00	99,0312500000	SUNGD	-36,718.75



INVESTMENTS OUTSTANDING AS OF 10/31/00

FAVOR SORT KEY IS ICCH

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CEN	RATE	PAR	SHARES	MARKET	VALUE	CURR	ACCR	INT	UNREALIZED	GAIN
				BROK	SAFE	YTM	TR		BOOK	PRICE			SOURCE		LOSS	
A 36623	T NOTE (99.13)	03/31/98 03/31/03	9128274B5	17	100	5.5000		10,000.00	0.00	9,903.125	.00	48,351.65				
A 36792	T NOTE (99.23)	06/01/98 05/31/03	9128274H2	19	100	5.6397		9,939.843	.75	99,0312500000		-36,718.75				
A 36793	T NOTE (99.23)	06/01/98 05/31/03	9128274H2	74	100	5.5000		25,000.00	0.00	24,742.187	.50	578,551.91				
A 33942	T NOTE (98.20)	06/01/98 05/31/03	9128274H2	19	100	5.5634		24,931.640	.63	98,9687500000		-189,453.13				
A 37126	T NOTE (99.22)	09/27/94 08/15/03	9128274U3	40	255	5.5634		24,931.640	.63	98,9687500000		-189,453.13				
A 37129	T NOTE (98.25)	11/16/98 11/15/03	9128274U3	50	950	4.2500		4,431.25		99,6250000000		550.00				
A 37130	T NOTE (98.25)	11/16/98 11/15/03	9128274U3	19	100	4.3250		10,000.00	0.00	9,546.875	.00	-419,725.00				
A 37138	T NOTE (99.8)	11/16/98 11/15/03	9128274U3	74	100	4.5217		9,879.687	.50	95,4687500000		-332,812.50				
A 37141	T NOTE (99.8)	11/16/98 11/15/03	9128274U3	19	100	4.5217		10,000.00	0.00	9,546.875	.00	-332,812.50				
A 37142	T NOTE (99.8)	11/16/98 11/15/03	9128274U3	89	100	4.4206		9,879.687	.50	95,4687500000		-377,343.75				
A 37143	T NOTE (98.26)	11/16/98 11/15/03	9128274U3	19	100	4.2500		10,000.00	0.00	9,546.875	.00	-378,125.00				
A 37144	T NOTE (98.26)	11/16/98 11/15/03	9128274U3	40	000	4.4189		9,925.000	0.00	95,4687500000		-378,125.00				
A 37146	T NOTE (99.22)	02/16/99 02/15/04	9128275A6	19	100	4.8246		15,000.00	0.00	14,993.750	.00	-457,031.25				
A 37379	T NOTE (99.12)	02/16/99 02/15/04	9128275A6	74	100	4.8246		15,000.00	0.00	14,993.750	.00	-457,031.25				
A 38473	T NOTE (95.27)	08/15/00 02/15/04	9128275A6	19	100	4.8925		14,966.250	0.00	14,493.750	.00	-119,531.25				
A 38474	T NOTE (95.27)	08/15/00 02/15/04	9128275A6	40	000	4.7500		15,000.00	0.00	14,493.750	.00	-119,531.25				
A 38475	T NOTE (95.27)	08/15/00 02/15/04	9128275A6	19	100	4.6915		14,374.218	.75	96,6250000000		119,531.25				
A 38476	T NOTE (95.18)	08/15/00 02/15/04	9128275A6	45	000	4.7500		15,000.00	0.00	14,493.750	.00	-119,531.25				
A 38477	T NOTE (95.18)	08/15/00 02/15/04	9128275A6	19	100	4.6915		14,374.218	.75	96,6250000000		119,531.25				
A 37949	T NOTE (99.17)	11/15/99 05/15/04	9128275F5	19	100	5.2500		20,000.00	0.00	19,600.000	.00	332,812.50				
A 38273	T NOTE (99.22)	05/10/00 05/15/04	9128275F5	45	000	6.7885		10,000.00	0.00	9,800.000	.00	334,375.00				
A 38274	T NOTE (99.22)	05/10/00 05/15/04	9128275F5	19	100	6.7885		10,000.00	0.00	9,800.000	.00	334,375.00				
A 38275	T NOTE (99.22)	05/10/00 05/15/04	9128275F5	87	100	6.7931		9,465.625	.00	98,0000000000		332,812.50				
A 38276	T NOTE (99.22)	05/10/00 05/15/04	9128275F5	19	100	6.7885		10,000.00	0.00	9,800.000	.00	332,812.50				
A 38277	T NOTE (99.22)	05/10/00 05/15/04	9128275F5	89	100	6.7885		9,467.187	.50	98,0000000000		332,812.50				
A 38278	T NOTE (99.22)	05/10/00 05/15/04	9128275F5	19	100	6.7885		20,000.00	0.00	19,600.000	.00	332,812.50				
A 38279	T NOTE (99.22)	05/10/00 05/15/04	9128275F5	40	000	6.7885		18,934.375	.00	98,0000000000		332,812.50				

INVESTMENTS OUTSTANDING AS OF 10/31/00
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	PLNO	CPN RATE	PAR/SHARES	MARKET VALUE	CURR ACCT	INT UNREALIZED GAIN	
					BROK	SAFE	YTM TR	BOOK	MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS	
SUBTOTAL (Investment Type) 12 TREASURY NOTES 40.55% (M)												
5.5428 1032005000.00 1019702799.76 15,513,479.64 5,433,373.76												
5.8486 1021157622.77 98.80793200000 -6,888,202.77												
A 38471	FEDERAL NATL MTG ASSN DISC N	08/14/00	11/09/00	313588N84	19	9901	6.3800	25,000,000.00	24,964,222.22	350,013.89	-333.34	
		08/14/00	11/09/00		40	000	6.4799	24,614,541.67	99.8568888889	111,772.22	347.23	
A 38384	FEDERAL NATL MTG ASSN DISC N	06/30/00	12/21/00	313588R29	19	9204	6.4900	5,000,000.00	4,955,277.78	49,301.25	4,555.56	
		06/30/00	12/21/00		89	000	6.7002	4,843,188.33	99.1055555556	71,444.44	4,555.56	
A 38582	FEDERAL NATL MTG ASSN DISC N	10/27/00	01/18/01	313589AT0	19	100	6.4300	50,000,000.00	49,301,250.00	49,301.25	4,555.56	
		10/27/00	01/18/01		40	000	6.5000	49,231,972.22	98.6025000000	238,916.67	-2,166.66	
A 38452	FEDERAL NATL MTG ASSN DISC N	08/04/00	01/25/01	313589BA0	19	9930	6.4400	15,000,000.00	14,771,562.50	14,771.56	-354.17	
		08/04/00	01/25/01		40	000	6.6459	14,533,100.00	98.47708933333	238,916.67	-354.17	
A 38443	FEDERAL NATL MTG ASSN DISC N	08/04/00	01/29/01	313589BA0	19	9223	6.4400	15,000,000.00	14,771,562.50	14,771.56	-354.17	
		08/04/00	01/29/01		40	000	6.6469	14,533,100.00	98.47708933333	238,916.67	-354.17	
A 38455	FEDERAL NATL MTG ASSN DISC N	08/04/00	02/01/01	313589BH5	19	901	6.4400	10,000,000.00	9,835,422.22	159,211.11	.00	
		08/04/00	02/01/01		45	000	6.6555	9,676,211.11	98.35422222222	557,238.89	.00	
A 38457	FEDERAL NATL MTG ASSN DISC N	08/04/00	02/01/01	313589BH5	19	100	6.4400	35,000,000.00	34,423,977.78	49,301.25	4,555.56	
		08/04/00	02/01/01		40	000	6.6555	33,866,738.89	98.35422222222	48,002.50	-534.40	
A 38559	FEDERAL NATL MTG ASSN DISC N	10/11/00	03/29/01	313589R1	19	7622	6.3300	13,000,000.00	12,661,162.22	12,661.16	-34.40	
		10/11/00	03/29/01		40	000	6.5239	12,613,694.17	97.39355555556	18,462.50	-34.40	
A 38560	FEDERAL NATL MTG ASSN DISC N	10/11/00	04/05/01	313589DY6	19	9901	6.3300	5,000,000.00	4,864,159.72	97.28319444444	430.55	
		10/11/00	04/05/01		40	000	6.5321	4,845,266.67	97.28319444444	72,916.67	430.55	
A 38562	FEDERAL NATL MTG ASSN DISC N	10/11/00	06/21/01	313589HD8	19	9930	6.2500	20,000,000.00	19,189,288.89	95.94644444444	-5,155.56	
		10/11/00	06/21/01		40	000	6.5371	19,121,527.78	95.94644444444	4,709.37	-5,155.56	
A 38574	FEDERAL NATL MTG ASSN DISC N	10/18/00	10/05/01	313589MF5	19	100	6.1100	4,701,288.89	4,500,000.00	94.18750000000	-3,794.45	
		10/18/00	10/05/01		40	000	6.4982	4,701,288.89	94.18750000000	18,837.50	-3,794.45	
A 38575	FEDERAL NATL MTG ASSN DISC N	10/18/00	10/05/01	313589MF5	19	100	6.1050	20,000,000.00	19,837,500.00	94.18750000000	-16,116.66	
		10/18/00	10/05/01		40	000	6.4926	18,806,133.33	94.18750000000	77,777.78	-16,116.66	
SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NO 8.48% (M)												
6.5664 218,000,000.00 213,284,760.83 1,926,059.45 777.78												
6.5684 211,386,733.06 97.83704600000 -28,809.46												
A 38385	FEDL HOME LOAN BK CONS DISC	06/30/00	12/22/00	313840J31	19	859	6.4700	7,000,000.00	6,936,335.00	155,998.89	495.83	
		06/30/00	12/22/00		89	000	6.6801	6,779,840.28	99.09050000000	222,855.56	777.77	
A 38386	FEDL HOME LOAN BK CONS DISC	06/30/00	12/27/00	313840I80	19	901	6.4700	10,000,000.00	9,900,133.33	99,001,333.33	129,237.50	4,550.00
		06/30/00	12/27/00		89	000	6.6863	9,676,500.00	99.00133333333	20,900.00	-2,125.00	
A 38561	FEDL HOME LOAN BK CONS DISC	10/11/00	04/06/01	313850D26	19	100	6.3300	35,000,000.00	34,044,500.00	97,270,000.00	9,846,340.00	4,760.00
		10/11/00	04/06/01		40	000	6.5333	33,910,712.50	97.27000000000	21,700.00	-4,760.00	
A 38563	FEDL HOME LOAN BK CONS DISC	10/24/00	04/20/01	313850EP7	19	100	6.2700	15,000,000.00	14,553,785.00	97,025,000.00	6,626,340.00	4,760.00
		10/24/00	04/20/01		40	000	6.4706	14,534,975.00	97.02500000000	21,700.00	-4,760.00	
A 38576	FEDL HOME LOAN BK CONS DISC	10/18/00	06/27/01	313850HF5	19	100	6.2000	9,000,000.00	8,609,400.00	95,846,222.22	4,760.00	4,760.00
		10/18/00	06/27/01		40	000	6.4813	8,609,400.00	95.84622222222	21,700.00	-4,760.00	
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN 2.95% (M)												
6.3343 76,000,000.00 74,061,058.33 97,448,761.00 300.00												
6.3488 73,511,427.78 71,481,427.78 97,448,761.00 300.00												

(REPMKT)

INVESTMENTS OUTSTANDING AS OF 10/31/00

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK SAFE	FUND YTM	CEN TR	FAIR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACGR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 38566	MERRILL C/P 10/13/00 11/02/00	59018JL28	19	100	6.4700	29,000,000.00	29,994,600.00	102,441.66	-8.33
A 38586	SALOMON CP 10/30/00 11/06/00	7954W0160	19	100	6.5200	27,000,000.00	26,975,700.00	9,780.00	150.00
A 38470	AT & T CP 08/11/00 11/07/00	03018AL74	19	100	6.4600	50,000,000.00	49,946,000.00	735,722.23	-166.67
A 38567	MERRILL C/P 10/13/00 11/16/00	59018JL27	19	100	6.4700	42,210,444.84	42,204,957.40	411,789.37	-50.99
A 38544	SALOMON S/B CP 10/02/00 11/20/00	7954W0117	19	803	6.5098	12,163,219.02	99,730,000,000.00	43,333.33	84.45
A 38584	SALOMON SB C/P 10/27/00 11/21/00	7954W01M5	19	100	6.4900	25,000,000.00	24,910,000.00	22,534.72	138.89
A 38545	NEW YORK TIMES C/P 10/02/00 11/28/00	65011JL00	19	877	6.4700	6,000,887.36	5,970,840.00	32,350.00	-45.00
A 38563	SALOMON S/B CP 10/11/00 12/01/00	7954W0M10	19	100	6.4800	20,000,000.00	19,892,000.00	75,600.00	0.00
A 38580	MERRILL LYNNH CP 10/23/00 12/04/00	59018JN43	19	9530	6.4700	15,000,000.00	14,910,900.00	21,566.67	-137.50
A 38571	SALOMON S/B CP 10/16/00 12/14/00	7954W0M22	89	000	6.5180	14,889,470.83	99,406,000,000.00	144,000.00	0.00
A 38585	SALOMON SB C/P 10/27/00 01/05/01	7954W0N50	19	100	6.5000	48,469,000.00	99,226,000,000.00	22,569.44	902.78
A 38521	MERRILL LYNNH CP 09/18/00 01/09/01	59018JN91	19	100	6.4832	24,684,027.78	96,830,000,000.00	159,133.33	1,150.00
A 38565	MERRILL C/P 10/13/00 01/17/01	59018JN43	19	100	6.4830	19,591,316.67	19,751,600.00	102,600.00	0.00
A 38581	MERRILL LYNNH C/P 10/23/00 01/19/01	59018JN46	19	100	6.5939	29,481,600.00	98,614,000,000.00	14,488.89	877.78
A 38577	COCA COLA CP 10/24/00 01/30/01	19121DNW1	19	9530	6.5244	10,000,000.00	98,578,000,000.00	SUNWARD	0.00
A 38578	LUCCENT TECH CP 10/24/00 02/14/01	54964JPE6	19	9530	6.4500	44,208,650.00	98,385,000,000.00	64,600.00	0.00
A 38579	LUCCENT TECH CP 10/24/00 02/14/01	54964JPE6	19	1	6.4500	36,600,000.00	35,910,395.00	52,460.00	-1,067.50
SUBTOTAL (Investment Type)	B1 COMMERCIAL PAPER 16.26% (N)		45	000	6.5833	2,351,410.00	98,115,633,333.33	3,440.00	-70.00
					6.4783	412,239,000.00	408,830,162.40	1,648,409.64	3,303.90
					6.5587	407,179,994.85	99,173,332,000.00		-1,345.99
A 38427	BK AMER C.D. 07/12/00 11/01/00	06050EFK5	19	100	6.6800	27,000,000.00	27,000,011.63	561,120.00	11.63
A 38277	BK AMER C.D. 05/17/00 11/07/00	06050ELT0	19	100	7.0000	49,000,000.00	100,000,030,582	SUNWARD	2,454.63
A 38283	BK AMER CD 05/17/00 11/07/00	06050ELT0	19	1	7.0000	1,000,000.00	1,000,050,481	SUNWARD	50.09
A 38428	BK AMER C.D. 07/12/00 11/08/00	06050EPL3	19	100	6.6800	25,000,000.00	100,000,086.01	519,555.56	86.01

INVEST DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CEN RATE	BROK	SAFE	YTM	TR	PAR /SHARES	BOOK	MARKET VALUE	MARKET PRICE	CURR ACCR INT	UNREALIZED GAIN
NUMBER																PRICE SOURCE
A 38538 BK AMR C.D.	09/27/00	11/13/00	06050ETQ8	19	803	6.5200					5,000,000.00		4,999,909.56		31,694.44	
				40	000	6.5200					5,000,000.00		99,9981911613			SUNGDARD
A 38464 BK AMR C.D.	08/07/00	11/15/00	06050ERS6	19	1	6.6000					20,000,000.00		19,999,736.06		315,333.33	
				40	000	6.6000					20,000,000.00		99,99868029209			SUNGDARD
A 38465 BK AMR C.D.	08/07/00	11/15/00	06050ERS6	19	100	6.6000					5,000,000.00		4,999,934.01		78,833.33	
				40	000	6.6000					5,000,000.00		99,99868029209			SUNGDARD
A 38489 BK AMR C.D.	08/24/00	11/20/00	06050ESJ5	19	9901	6.5600					24,000,000.00		23,999,323.60		301,760.00	
				40	000	6.5600					24,000,000.00		99,99718167118			SUNGDARD
A 38490 BK AMR C.D.	08/24/00	11/20/00	06050ESJ5	19	892	6.5600					5,000,000.00		4,999,855.08		62,866.67	
				40	000	6.5600					5,000,000.00		99,99718167118			SUNGDARD
A 38491 BK AMR C.D.	08/24/00	11/20/00	06050ESJ5	19	1901	6.5600					4,000,000.00		3,999,887.27		50,293.33	
				40	000	6.5600					4,000,000.00		99,99718167118			SUNGDARD
A 38492 BK AMR C.D.	08/24/00	11/20/00	06050ESJ5	19	9701	6.5600					7,000,000.00		6,999,802.72		88,013.33	
				40	000	6.5600					7,000,000.00		99,99718167118			SUNGDARD
A 38493 BK AMR C.D.	08/24/00	11/20/00	06050ESJ5	19	5005	6.5600					1,000,000.00		99,99718167118		12,573.33	
				40	000	6.5600					1,000,000.00		99,99718167118			SUNGDARD
A 38429 BK AMR C.D.	08/24/00	11/20/00	06050EPM1	19	100	6.6800					10,000,000.00		10,000,090.10		207,822.22	
				40	000	6.6800					10,000,000.00		100,000903545			SUNGDARD
A 38430 BK AMR C.D.	07/12/00	11/21/00	06050EPM1	19	9902	6.6800					10,000,000.00		10,000,090.10		207,822.22	
				40	000	6.6800					10,000,000.00		100,000903545			SUNGDARD
A 38502 BK AMR CD	08/30/00	11/21/00	06050ESN6	19	100	6.5400					30,000,000.00		29,998,892.10		343,350.00	
				40	000	6.5400					30,000,000.00		99,99630700916			SUNGDARD
A 38526 BK AMR C.D.	09/25/00	11/27/00	06050ETP2	19	100	6.5200					9,000,000.00		8,999,646.84		60,310.00	
				40	000	6.5200					9,000,000.00		99,99607604756			SUNGDARD
A 38494 BK AMR C.D.	08/24/00	11/28/00	06050ESK2	19	9530	6.5600					9,692,000.00		9,691,618.14		121,860.75	
				40	000	6.5600					9,692,000.00		99,99606003632			SUNGDARD
A 38495 BK AMR C.D.	08/24/00	11/28/00	06050ESK2	19	473	6.5600					40,000,000.00		39,998.42		502.93	
				40	000	6.5600					40,000,000.00		99,99606003632			SUNGDARD
A 38496 BK AMR C.D.	08/24/00	11/28/00	06050ESK2	19	467	6.5600					93,000,000.00		92,996.34		1,169.32	
				40	000	6.5600					93,000,000.00		99,99606003632			SUNGDARD
A 38497 BK AMR C.D.	08/24/00	11/28/00	06050ESK2	19	471	6.5600					175,000,000.00		174,999.11		2,200.33	
				40	000	6.5600					175,000,000.00		99,99606003632			SUNGDARD
A 38436 BK AMR C.D.	07/18/00	12/19/00	06050EGC2	19	100	6.7300					50,000,000.00		50,004,844.79		990,805.56	
				40	000	6.7300					50,000,000.00		100,00966935892			SUNGDARD
A 38437 BK AMR C.D.	07/19/00	01/02/01	06050DEG8	19	100	6.8600					50,000,000.00		50,003,423.28		1,000,416.67	
				40	000	6.8600					50,000,000.00		100,006472532			SUNGDARD
A 38572 BK AMR C.D.	10/17/00	01/03/01	06050DEU3	19	100	6.6300					18,205,000.00		18,202,529.26		50,231.31	
				40	000	6.6300					18,205,000.00		99,98642824892			SUNGDARD
A 38573 BK AMR C.D.	10/17/00	01/03/01	06050DEU3	19	1	6.6300					9,795,000.00		9,793,670.65		27,058.69	
				40	000	6.6300					9,795,000.00		99,98642824892			SUNGDARD
A 38534 BK AMR C.D.	09/26/00	01/16/01	06050DETM7	19	100	6.6400					25,000,000.00		24,995,087.34		166,000.00	
				40	000	6.6400					25,000,000.00		99,98034937755			SUNGDARD
A 38554 BK AMR C.D.	10/10/00	01/16/01	06050DETV7	19	9530	6.5400					20,000,000.00		19,992,597.47		79,933.33	
				40	000	6.5400					20,000,000.00		99,96298733991			SUNGDARD
A 38564 BK AMR C.D.	10/13/00	02/02/01	06050DEUC7	19	100	6.6300					43,000,000.00		42,994,252.75		150,464.17	
				40	000	6.6300					43,000,000.00		99,9866341100			SUNGDARD
A 38546 BK AMR CD	10/02/00	02/05/01	06050ETS4	19	100	6.6500					35,000,000.00		34,995,768.32		193,958.33	
				40	000	6.6500					35,000,000.00		99,98795948308			SUNGDARD

-4,231.68

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK FUND	CEN RATE	PAR/ SHARES	MARKET PRICE	CURR ACCR	INT UNREALIZED	GAIN LOSS
A 38555 BK AMER C.D.	10/10/00 02/13/01	06050ETW5	19 9530	6.6400	50,000,000.00	49,993,448.62	202,888.89		
A 38556 BK AMER C.D.	10/10/00 02/13/01	06050ETX3	19 9530	6.6400	50,000,000.00	99,98689723782	SUNCARD		-6,551.38
A 38516 BK AMER C.D.	10/10/00 02/27/01	06050ESR7	19 100	6.6700	50,000,000.00	49,992,993.92	202,888.89		
A 38557 BK AMER C.D.	09/06/00 03/06/01	06050ETX1	19 9530	6.6700	25,000,000.00	99,98518783536	SUNCARD		-7,406.08
A 38517 BK AMER C.D.	10/10/00 03/13/01	06050ETX1	19 9530	6.6700	25,000,000.00	24,995,051.95	259,388.89		
A 38553 BK AMER C.D.	09/06/00 03/20/01	06050ESR5	19 100	6.6700	25,000,000.00	99,98020781826	SUNCARD		-4,948.05
A 38548 BK AMER C.D.	10/10/00 03/20/01	06050ETX8	19 100	6.6700	25,000,000.00	49,973,784.95	199,833.33		
A 38553 BK AMER C.D.	10/10/00 03/20/01	06050ETX8	19 100	6.6700	25,000,000.00	99,94756990173	SUNCARD		-26,215.05
A 38548 BK AMER C.D.	10/10/00 03/20/01	06050ETX8	19 100	6.6700	25,000,000.00	24,994,516.05	259,388.89		
A 38548 BK AMER C.D.	10/10/00 03/27/01	06050ETX1	19 1	6.6400	9,600,000.00	99,94488008903	SUNCARD		-5,483.95
A 38549 BK AMER C.D.	10/10/00 03/27/01	06050ETX1	19 9902	6.6400	4,000,000.00	11,993,385.61	47,960.00		
A 38550 BK AMER C.D.	10/10/00 03/27/01	06050ETX1	19 9901	6.6400	7,000,000.00	99,98179489127	SUNCARD		-1,747.69
A 38551 BK AMER C.D.	10/10/00 03/27/01	06050ETX1	19 7622	6.6400	13,000,000.00	99,98179489127	SUNCARD		-128.20
A 38552 BK AMER C.D.	10/10/00 03/27/01	06050ETX1	19 100	6.6400	16,400,000.00	99,98179489127	SUNCARD		-1,274.36
A 38552 BK AMER C.D.	10/10/00 03/27/01	06050ETX1	40 000	6.6400	16,400,000.00	16,397,014.36	66,547.56		
A 38552 BK AMER C.D.	10/10/00 03/27/01	06050ETX1	40 000	6.6400	16,400,000.00	99,98179489127	SUNCARD		-2,985.64
SUBTOTAL (Investment Type)	91 NEGOTIABLE C.D.' 30.02% (M)					754,915,017.04	8,634,580.27		
						6,6659			
						755,000,000.00			
						99,98874400000			
GRAND TOTAL						6,1330			
						2538243000.00			
						2514667229.86			
						6,2962			
						2511994275.69			
						99,07117800000			
							28,406,310.54		
							5,454,142.67		
							-7,039,439.13		

INVSRT NO.	DESCRIPTION	CUSIP	FUND NO. (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38510	UNITED STATES TREAS BILLS	9127955EY2	100	03/22/01	10/11/00	0.00	6.155	97.402	25,000,000.00	24,350,541.67
A 38558	T BILL	9127955AAS	9530	04/05/01	10/11/00	0.00	6.055	97.040	20,000,000.00	19,407,955.56
SUBTOTAL (Investment Type) 11 TREASURY BILLS 1.74%(C)										
						6.022	6.193	97.241	45,000,000.00	43,758,497.23

A 34805	T NOTE (99.25)	912827X23	100	02/28/01	02/29/96	0.00	5.625	99.763	20,000,000.00	19,952,624.60
A 34807	T NOTE (99.25)	912827X23	9530	02/28/01	02/29/96	0.00	5.625	99.763	5,000,000.00	4,988,150.00
A 34810	T NOTE (99.16)	912827X23	100	02/28/01	02/29/96	0.00	5.625	99.763	25,000,000.00	24,875,512.15
A 34828	T NOTE (98.5)	912827X23	100	02/28/01	03/11/96	0.00	5.625	98.141	5,000,000.00	4,907,031.25
A 34829	T NOTE (98.5)	912827X23	100	02/28/01	03/11/96	0.00	5.625	98.141	5,000,000.00	4,907,031.25
A 34830	T NOTE (98.19)	912827X23	100	02/28/01	03/11/96	0.00	5.625	98.594	5,000,000.00	4,929,687.50
A 35706	T NOTE	912827X64	100	04/30/01	04/24/97	0.00	6.693	98.461	7,000,000.00	6,892,265.63
A 35707	T NOTE	912827X64	100	04/30/01	04/24/97	0.00	6.693	98.461	7,000,000.00	6,891,171.88
A 35708	T NOTE	912827X64	100	04/30/01	04/24/97	0.00	6.693	98.461	7,000,000.00	6,892,265.59
A 35709	T NOTE	912827X64	100	04/30/01	04/24/97	0.00	6.625	98.430	7,000,000.00	6,890,078.13
A 36751	T NOTE (100.2)	912827HE9	100	05/15/01	05/15/98	0.00	5.625	97.00	30,000,000.00	30,009,375.00
A 37601	T NOTE (99.21)	912827SH1	100	05/31/01	06/01/99	0.00	5.250	99.656	8,000,000.00	7,972,500.00
A 37602	T NOTE (99.8)	912827SH1	9530	05/31/01	06/01/99	0.00	5.250	99.656	8,000,000.00	7,972,500.00
A 35192	T NOTE (97.8)	912827B92	100	08/15/01	08/15/96	0.00	7.875	97.241	7,000,000.00	6,806,890.63
A 35213	T NOTE (98.27)	912827B39	100	08/31/01	09/03/96	0.00	6.500	98.828	5,000,000.00	4,941,406.25
A 35214	T NOTE (98.27)	912827B39	100	08/31/01	09/03/96	0.00	6.500	98.828	5,000,000.00	4,941,406.25
A 35215	T NOTE (98.27)	912827B39	100	08/31/01	09/03/96	0.00	6.500	98.828	5,000,000.00	4,865,176.64
A 37786	T NOTE (99.26)	912827F39	100	08/31/01	08/31/99	0.00	5.500	99.787	5,000,000.00	4,990,453.13
A 37787	T NOTE (99.30)	912827F39	100	08/31/01	08/31/99	0.00	5.500	99.787	5,000,000.00	4,990,453.13
A 37788	T NOTE (99.235)	912827F39	100	08/31/01	08/31/99	0.00	5.500	99.727	5,000,000.00	4,972,656.25
A 37789	T NOTE (99.21)	912827F39	100	08/31/01	08/31/99	0.00	5.500	99.727	5,000,000.00	4,982,421.88
A 37790	T NOTE (99.30)	912827F39	100	08/31/01	08/31/99	0.00	5.500	99.916	5,000,000.00	4,991,600.00
A 37791	T NOTE (99.21)	912827F39	100	08/31/01	08/31/99	0.00	5.500	99.648	5,000,000.00	4,982,421.88
A 37792	T NOTE (99.21)	912827F39	100	08/31/01	08/31/99	0.00	5.500	99.648	5,000,000.00	4,982,421.88
A 37793	T NOTE (99.30)	912827F39	100	08/31/01	08/31/99	0.00	5.500	99.648	5,000,000.00	4,982,421.88
A 37794	T NOTE (99.21)	912827F39	9530	08/31/01	08/31/99	0.00	5.500	99.648	5,000,000.00	4,982,421.88
A 37795	T NOTE (99.23)	912827F39	100	11/30/01	11/30/99	0.00	5.875	99.711	25,000,000.00	24,921,734.38
A 37996	T NOTE (99.23)	912827F39	100	11/30/01	11/30/99	0.00	5.875	99.711	25,000,000.00	24,921,734.38
A 35462	T NOTE	912827Z61	100	12/31/01	12/31/96	0.00	6.125	99.711	25,000,000.00	24,921,734.38
A 35520	T NOTE (98.2)	912827Z66	100	01/31/02	01/31/97	0.00	6.250	98.073	10,000,000.00	9,976,562.50
A 35521	T NOTE (98.10)	912827Z66	100	01/31/02	01/31/97	0.00	6.250	98.073	10,000,000.00	9,807,262.50
A 35522	T NOTE (99.11)	912827Z66	100	01/31/02	01/31/97	0.00	6.250	99.328	4,000,000.00	3,973,125.00
A 35523	T NOTE (99.11)	912827Z66	100	01/31/02	01/31/97	0.00	6.250	99.328	4,000,000.00	3,973,125.00
A 35524	T NOTE (99.25)	912827Z66	100	01/31/02	01/31/97	0.00	6.305	99.767	5,000,000.00	4,988,350.00
A 35525	T NOTE (99.16)	912827Z66	100	01/31/02	01/31/97	0.00	6.250	99.492	10,000,000.00	9,949,218.70
A 35526	T NOTE (99.16)	912827Z66	100	01/31/02	01/31/97	0.00	6.372	99.484	10,000,000.00	9,948,437.50
A 35527	T NOTE (99.16)	912827Z66	100	01/31/02	01/31/97	0.00	6.250	99.531	10,000,000.00	9,953,125.00

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRNGS YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 35538	T NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.370	99.492	10,000,000.00	9,949,218.75
A 36036	T NOTE (99.18)	9128275G6	1	01/31/02	01/31/00	000	6.375	6.136	99.555	8,000,000.00	7,964,375.00
A 36037	T NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 36038	T NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 36039	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.612	99.562	8,000,000.00	7,965,000.00
A 36100	T NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,961,250.00
A 36101	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.612	99.562	8,000,000.00	7,965,000.00
A 35724	T NOTE (99.16)	9128272S0	1	04/30/02	04/30/97	000	6.625	6.753	99.466	10,000,000.00	9,946,600.00
A 36374	T NOTE (99.16)	9128272Y7	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 36375	T NOTE (99.16)	9128272Y7	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 36376	T NOTE (99.16)	9128272Y7	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 36197	T NOTE (100.60)	9128273L4	100	10/31/02	10/31/97	000	5.750	5.706	100.188	15,000,000.00	15,028,125.00
A 36198	T NOTE (100.60)	9128273L4	100	10/31/02	10/31/97	000	5.750	5.708	100.180	15,000,000.00	15,026,953.13
A 36199	T NOTE (100.60)	9128273L4	100	10/31/02	10/31/97	000	5.750	5.708	100.180	15,000,000.00	15,026,953.13
A 36554	T NOTE (99.16)	9128274B5	5005	03/31/03	03/31/98	000	5.500	5.615	99.505	200,000.00	199,001.00
A 36555	T NOTE (99.16)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.616	99.505	8,650,000.00	8,606,732.50
A 36556	T NOTE (99.16)	9128274B5	3052	03/31/03	03/31/98	000	5.500	5.615	99.505	150,000.00	149,257.50
A 36557	T NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5.500	5.604	99.505	1,000,000.00	995,500.00
A 36558	T NOTE (99.16)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.615	99.505	10,000,000.00	9,950,500.00
A 36559	T NOTE (99.16)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.615	99.505	10,000,000.00	9,950,500.00
A 36605	T NOTE (99.9)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.669	99.273	10,000,000.00	9,927,343.75
A 36606	T NOTE (99.9)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.671	99.266	10,000,000.00	9,926,562.50
A 36607	T NOTE (99.9)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.671	99.266	10,000,000.00	9,926,562.50
A 36620	T NOTE (99.13)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.640	99.398	10,000,000.00	9,939,843.75
A 36621	T NOTE (99.13)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.640	99.398	10,000,000.00	9,939,843.75
A 36622	T NOTE (99.13)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.640	99.398	10,000,000.00	9,939,843.75
A 36623	T NOTE (99.13)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.640	99.398	10,000,000.00	9,939,843.75
A 36722	T NOTE (99.23)	9128274B5	100	05/31/03	06/01/98	000	5.500	5.563	99.727	25,000,000.00	24,931,640.63
A 36723	T NOTE (99.23)	9128274H2	2535	08/15/03	09/27/94	000	5.750	7.520	88.625	5,000.00	4,431.25
A 36724	T NOTE (99.23)	9128274H2	9530	11/15/03	11/16/98	000	4.250	4.325	99.666	10,000,000.00	9,965,600.00
A 37129	T NOTE (98.25)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.522	98.797	10,000,000.00	9,879,687.50
A 37130	T NOTE (99.8)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.522	98.797	10,000,000.00	9,879,687.50
A 37131	T NOTE (99.8)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.421	99.242	10,000,000.00	9,924,218.75
A 37142	T NOTE (99.8)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.419	99.250	10,000,000.00	9,925,000.00
A 37143	T NOTE (99.8)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.419	99.250	10,000,000.00	9,925,000.00
A 37144	T NOTE (98.26)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.523	98.781	10,000,000.00	9,878,125.00
A 37146	T NOTE (98.26)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.523	98.789	10,000,000.00	9,878,125.00
A 37378	T NOTE (99.12)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.494	98.917	40,000,000.00	39,566,875.00
A 37379	T NOTE (99.12)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.992	99.672	15,000,000.00	14,906,250.00
A 37380	T NOTE (99.12)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.992	99.672	15,000,000.00	14,906,250.00
A 38474	T NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38475	T NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38476	T NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38477	T NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 37949	T NOTE (99.17)	9128275E5	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,506,250.00
A 38273	T NOTE (99.22)	9128275E5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50

(SHEET)

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICER)	PURCHASE DATE	SAF/ PRPR	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR SHARES	BOOK VALUE
A 38274 T	NOTE (99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.793	94.656	10,000,000.00	9,465,187.50
A 38275 T	NOTE (99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,621.50
A 38276 T	NOTE (99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00	18,934,375.00
SUBTOTAL (Investment Type) 12 TREASURY NOTES 40.65%(C) 5.543 5.849 98.949 1,032,005,000.00 1,021,157,622.77											
A 38471 FEDERAL	NATL MFG ASSN DIS	313588N84	9901	11/09/00	08/14/00	000	6.380	6.480	98.458	25,000,000.00	24,614,541.67
A 38384 FEDERAL	NATL MFG ASSN DIS	313588R029	924	12/21/00	06/30/00	000	6.490	6.700	96.863	5,000,000.00	4,843,158.33
A 38582 FEDERAL	NATL MFG ASSN DIS	313589R20	100	01/18/01	10/24/00	000	6.430	6.530	98.464	50,000,000.00	49,231,972.22
A 38452 FEDERAL	NATL MFG ASSN DIS	313589R20	9530	01/25/01	08/04/00	000	6.440	6.647	96.887	15,000,000.00	14,533,100.00
A 38453 FEDERAL	NATL MFG ASSN DIS	313589R20	923	01/25/01	08/04/00	000	6.440	6.647	96.887	15,000,000.00	14,533,100.00
A 38454 FEDERAL	NATL MFG ASSN DIS	313589R20	901	02/01/01	08/04/00	000	6.440	6.655	96.762	10,000,000.00	9,676,211.11
A 38455 FEDERAL	NATL MFG ASSN DIS	313589R20	100	02/01/01	08/04/00	000	6.440	6.655	96.762	35,000,000.00	33,663,738.89
A 38559 FEDERAL	NATL MFG ASSN DIS	313589R21	7622	03/29/01	10/11/00	000	6.330	6.524	97.928	13,000,000.00	12,813,694.17
A 38560 FEDERAL	NATL MFG ASSN DIS	313589R20	9901	06/21/01	10/11/00	000	6.330	6.532	96.905	5,000,000.00	4,845,266.67
A 38562 FEDERAL	NATL MFG ASSN DIS	313589R20	9530	06/21/01	10/11/00	000	6.250	6.537	95.608	20,000,000.00	19,121,527.78
A 38574 FEDERAL	NATL MFG ASSN DIS	313589R25	100	10/05/01	10/18/00	000	6.110	6.488	94.026	5,000,000.00	4,701,288.89
A 38575 FEDERAL	NATL MFG ASSN DIS	313589R25	100	10/05/01	10/18/00	000	6.105	6.493	94.031	20,000,000.00	18,886,133.33
SUBTOTAL (Investment Type) 41 FMA DISCOUNT NOTES 8.42%(C) 6.368 6.566 96.966 218,000,000.00 211,386,733.06											
A 38385 FEDL	HOME LOAN BK CONS DI	313384031	859	12/22/00	06/30/00	000	6.470	6.680	96.855	7,000,000.00	6,779,840.28
A 38386 FEDL	HOME LOAN BK CONS DI	313384080	901	12/27/00	06/30/00	000	6.470	6.686	96.765	10,000,000.00	9,676,500.00
A 38386 FEDL	HOME LOAN BK CONS DI	313385D26	38	04/06/01	10/11/00	000	6.330	6.533	96.888	35,000,000.00	33,910,712.50
A 38583 FEDL	HOME LOAN BK CONS DI	313385D27	100	04/20/01	10/24/00	000	6.270	6.471	95.900	15,000,000.00	14,534,975.00
A 38576 FEDL	HOME LOAN BK CONS DI	313385H5	100	06/27/01	10/18/00	000	6.200	6.481	95.660	9,000,000.00	8,609,400.00
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 2.93%(C) 6.334 6.549 96.726 76,000,000.00 73,511,427.78											
A 38566 MERRILL	C/P	55018JUN28	100	11/02/00	10/13/00	000	6.470	6.493	99.641	30,000,000.00	29,882,166.67
A 38568 SALOMON	C/P	79540M160	100	11/02/00	10/30/00	000	6.520	6.528	98.873	27,000,000.00	26,965,770.00
A 38470 RT	6 T CP	03018A274	100	11/07/00	08/11/00	000	6.460	6.564	98.421	50,000,000.00	49,210,444.44
A 38567 MERRILL	C/P	55018JUN27	100	11/16/00	10/13/00	000	6.470	6.493	98.389	12,238,000.00	12,163,219.02
A 38564 MERRILL	S/B CP	79540M167	803	11/20/00	10/02/00	000	6.500	6.508	99.113	8,000,000.00	7,989,222.22
A 38584 SALOMON	S/B CP	79540M165	100	11/21/00	10/27/00	000	6.490	6.519	98.549	25,000,000.00	24,887,326.39
A 38584 SALOMON	S/B CP	79540M165	877	11/28/00	10/02/00	000	6.470	6.537	98.376	6,000,000.00	5,958,535.00
A 38584 SALOMON	S/B CP	79540M165	100	12/01/00	10/11/00	000	6.480	6.540	99.082	20,000,000.00	19,816,400.00
A 38584 SALOMON	S/B CP	79540M165	9530	12/01/00	10/23/00	000	6.470	6.518	99.263	15,000,000.00	14,889,470.83
A 38571 SALOMON	S/B CP	79540M165	9530	12/14/00	10/16/00	000	6.480	6.550	98.938	50,000,000.00	49,469,000.00
A 38582 SALOMON	S/B CP	79540M165	100	01/05/01	10/27/00	000	6.500	6.583	98.736	25,000,000.00	24,644,027.78
A 38521 MERRILL	LYNCH CP	55018JUN91	100	01/09/01	09/18/00	000	6.510	6.646	97.957	30,000,000.00	29,159,316.67
A 38566 MERRILL	C/P	55018JUN93	100	01/17/01	10/13/00	000	6.480	6.594	98.272	30,000,000.00	29,448,600.00
A 38581 MERRILL	LYNCH C/P	55018JUN96	100	01/19/01	10/23/00	000	6.520	6.624	98.424	10,000,000.00	9,882,433.33
A 38577 COCA	COLA CP	19121JUN1	9530	01/30/01	10/24/00	000	6.460	6.576	98.241	45,000,000.00	44,208,650.00

1
(SHEET)

CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 10/31/00
MAJOR SORT KEY IS ICC#

PAGE: 5
RUN: 11/02/00 12:37:39

INVEST NO.	DESCRIPTION	CUSIP	FUND MATURITY NO. (TICKER)	PURCH DATE	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
	REPORT TOTALS								
	ASSETS								
					6.133	6.296	98.966	2,538,243,000.00	2,511,994,275.69
	FIXED								

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
M. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/00 TO 10/31/00
SETTLEMENT DATE BASIS
37 FUNDS

PAGE: 1
RUN: 11/02/00 12:37:33

INVSRT DESCRIPTION/FOOI# NO. MEMO	BANK BROK CASH DATE	MATURITY /ENTRY	GRADE/ SETTLE	TXN COUPON TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PRFM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
35706 T NOTE	19	04/30/01	10/31/00	INTR	6.250	-7,000,000.00	-19,039.85	431,250.00
35707 T NOTE	19	10/31/00	10/31/00	INTR	6.250	-7,000,000.00	-19,038.00	431,250.00
35708 T NOTE	19	04/30/01	10/31/00	INTR	6.250	-7,000,000.00	-19,038.00	431,250.00
35709 T NOTE	19	04/30/01	10/31/00	INTR	6.250	-7,000,000.00	-19,038.00	431,250.00
35724 T NOTE (99.16)	19	04/30/02	10/31/00	INTR	6.250	-7,000,000.00	-19,038.00	431,250.00
36196 T NOTE (100.60)	19	10/31/00	10/31/00	INTR	6.250	-7,000,000.00	-19,038.00	431,250.00
36197 T NOTE (100.60)	19	10/31/02	10/31/00	INTR	6.250	-7,000,000.00	-19,038.00	431,250.00
36198 T NOTE (100.60)	19	10/31/02	10/31/00	INTR	6.250	-7,000,000.00	-19,038.00	431,250.00
36608 T NOTE (99.8)	19	03/31/03	10/18/00	SALE	5.500	-7,000,000.00	-19,038.00	431,250.00
36609 T NOTE (99.8)	19	03/31/03	10/18/00	SALE	5.500	-7,000,000.00	-19,038.00	431,250.00
36610 T NOTE (99.8)	19	03/31/03	10/18/00	SALE	5.500	-7,000,000.00	-19,038.00	431,250.00
36611 T NOTE (99.8)	19	03/31/03	10/18/00	SALE	5.500	-7,000,000.00	-19,038.00	431,250.00
36690 T NOTE (99.23)	19	04/05/03	10/18/00	SALE	5.500	-7,000,000.00	-19,038.00	431,250.00
36691 T NOTE (99.23)	19	04/05/03	10/16/00	SALE	5.500	-7,000,000.00	-19,038.00	431,250.00
37383 T NOTE (98.25)	19	02/15/04	10/23/00	SALE	4.750	-10,000,000.00	-231,114.13	10,080,332.88
37546 T NOTE (99.4)	19	05/15/04	10/24/00	SALE	5.250	-10,000,000.00	-231,114.13	10,080,332.88
37547 T NOTE (99.4)	19	05/15/04	10/24/00	SALE	5.250	-10,000,000.00	-231,114.13	10,080,332.88
37950 T NOTE (94.10)	19	04/11/03	10/23/00	SALE	4.250	-25,000,000.00	-467,730.98	24,426,715.26
38337 BK NY B/A	19	10/31/00	10/24/00	MAT	6.853	-6,000,000.00	-106,855.56	5,000,000.00
38372 BNY B/A	19	10/31/00	10/25/00	MAT	6.662	-5,000,000.00	-679,119.44	41,679,119.44
38395 BK AMER CD	19	10/02/00	10/02/00	MAT	6.700	-41,000,000.00	-758,216.67	42,758,216.67
38396 BK AMER CD	19	10/31/00	10/10/00	MAT	6.700	-42,000,000.00	-758,216.67	42,758,216.67

42,758,216.67

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
M. R. DANIEL DALY 4 15 - 5 5 4 - 4 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/00 TO 10/31/00
SETTLEMENT DATE BASIS
37 FUNDS

PAGE: 2
RUN: 11/02/00 12:37:33

INVSMT DESCRIPTION/POOL# NO. MEMO	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TYN TYPE	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT (ACCRET)	(GAIN)/LOSS SETTLEMENT
38397 BK AMER CD	19	40	10/11/00	10/11/00	MAT	6.700	-30,000,000.00	-30,000,000.00	-547,166.67
			10/31/00	10/11/00		6.700			30,547,166.67
38422 BK AMER C.D.	19	40	10/03/00	10/03/00	MAT	6.630	-8,000,000.00	-8,000,000.00	-125,233.33
			10/31/00	10/03/00		6.630			8,125,233.33
38423 BK AMER C.D.	19	40	10/03/00	10/03/00	MAT	6.630	-6,000,000.00	-6,000,000.00	-93,925.00
			10/31/00	10/03/00		6.630			6,093,925.00
38424 BK AMER C.D.	19	40	10/03/00	10/03/00	MAT	6.630	-11,000,000.00	-11,000,000.00	-172,195.83
			10/31/00	10/03/00		6.630			11,172,195.83
38425 BK AMER C.D.	19	40	10/24/00	10/24/00	MAT	6.630	-35,000,000.00	-35,000,000.00	-683,258.33
			10/31/00	10/24/00		6.630			35,683,258.33
38426 BK AMER C.D.	19	40	11/01/00	10/10/00	SALE	6.680	-13,000,000.00	-13,000,000.00	-217,100.00
			10/10/00	10/10/00		6.680			13,217,504.30
38431 BK AMER C.D.	19	40	11/21/00	10/10/00	SALE	6.680	-14,000,000.00	-14,000,000.00	-233,800.00
			10/10/00	10/10/00		6.680			14,233,800.00
38432 BK AMER C.D.	19	40	11/21/00	10/10/00	SALE	6.680	-6,000,000.00	-6,000,000.00	-100,200.00
			10/10/00	10/10/00		6.680			-1,184.00
38472 FEDL HOME LTN MTS CORP	19	40	11/09/00	10/11/00	SALE	6.380	-19,000,000.00	-18,707,051.67	-195,298.89
			10/10/00	10/11/00		6.480			6,101,384.00
38475 T NOTE (95.27)	19	40	02/15/04	10/16/00	SALE	4.750	-15,000,000.00	-14,374,218.75	18,901,967.92
			10/16/00	10/17/00		6.592			-140,625.00
38478 BK AMER C.D.	19	40	10/10/00	10/10/00	MAT	6.540	-3,000,000.00	-3,000,000.00	-30,520.00
			10/31/00	10/10/00		6.540			3,030,520.00
38479 BK AMER C.D.	19	40	10/10/00	10/10/00	MAT	6.540	-13,000,000.00	-13,000,000.00	-132,253.33
			10/31/00	10/10/00		6.540			13,132,253.33
38480 BK AMER C.D.	19	40	10/10/00	10/10/00	MAT	6.540	-7,000,000.00	-7,000,000.00	-71,213.33
			10/31/00	10/10/00		6.540			7,071,213.33
38481 BK AMER C.D.	19	40	10/10/00	10/10/00	MAT	6.540	-2,500,000.00	-2,500,000.00	-25,433.33
			10/31/00	10/10/00		6.540			2,525,433.33
38482 BK AMER C.D.	19	40	10/10/00	10/10/00	MAT	6.540	-500,000.00	-500,000.00	-5,086.67
			10/31/00	10/10/00		6.540			505,086.67
38483 BK AMER C.D.	19	40	10/10/00	10/10/00	MAT	6.540	-10,000,000.00	-10,000,000.00	-101,733.33
			10/31/00	10/10/00		6.540			10,101,733.33
38484 BK AMER C.D.	19	40	10/10/00	10/10/00	MAT	6.540	-9,000,000.00	-9,000,000.00	-91,560.00
			10/31/00	10/10/00		6.540			9,091,560.00
38486 SALOMON SB C/P	19	89	10/10/00	10/10/00	MAT	6.557	-50,000,000.00	-49,566,666.67	-433,333.33
			10/31/00	10/10/00		6.557			50,000,000.00
38487 SALOMON SB C/P	19	89	10/24/00	10/24/00	MAT	6.500	-25,000,000.00	-24,720,138.89	-279,861.11
			10/31/00	10/24/00		6.574			25,000,000.00
38488 BK AMER C.D.	19	40	11/20/00	10/10/00	SALE	6.560	-9,000,000.00	-9,000,000.00	-77,080.00
			10/10/00	10/10/00		6.560			9,076,918.81
38499 BK AMER C.D.	19	40	10/10/00	10/10/00	MAT	6.520	-38,000,000.00	-38,000,000.00	-289,053.33
			10/31/00	10/10/00		6.520			38,289,053.33
38500 BK AMER C.D.	19	40	10/10/00	10/10/00	MAT	6.520	-7,000,000.00	-7,000,000.00	-53,246.67
			10/31/00	10/10/00		6.520			7,053,246.67

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/00 TO 10/31/00
SETTLEMENT DATE BASIS

PAGE: 3
RUN: 11/02/00 12:37:33

37 FUNDS

INVEST DESCRIPTION/POOL# NO. MEMO	BANK BROK	MATURITY CASH DATE /ENTRY	TRADE/ SETTLE	TYN COUPON TYPE YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38501 BK AMER C.D.	19	40 10/10/00	10/10/00 MAT	6.520	-5,000,000.00	-5,000,000.00	-38,033.33	5,038,033.33
38503 BK AMER CD	19	40 10/31/00	10/10/00 MAT	6.520	-6,000,000.00	-6,000,000.00	-59,583.33	6,059,583.33
38504 BK AMER CD	19	40 10/24/00	10/24/00 MAT	6.500	-10,000,000.00	-10,000,000.00	-99,305.56	10,099,305.56
38505 BK AMER CD	19	40 10/24/00	10/24/00 MAT	6.500	-3,000,000.00	-3,000,000.00	-29,791.67	3,029,791.67
38506 BK AMER CD	19	40 10/24/00	10/24/00 MAT	6.500	-18,000,000.00	-18,000,000.00	-178,750.00	18,178,750.00
38507 BK AMER CD	19	40 10/24/00	10/24/00 MAT	6.500	-10,600,000.00	-10,600,000.00	-105,263.89	10,705,263.89
38508 BK AMER CD	19	40 10/31/00	10/24/00 MAT	6.500	-2,400,000.00	-2,400,000.00	-23,833.33	2,423,833.33
38509 BK AMER C.D.	19	40 10/31/00	10/10/00 MAT	6.480	-6,000,000.00	-6,000,000.00	-37,800.00	6,037,800.00
38510 BK AMER C.D.	19	40 10/31/00	10/10/00 MAT	6.480	-17,000,000.00	-17,000,000.00	-107,100.00	17,107,100.00
38511 BK AMER C.D.	19	40 10/10/00	10/10/00 MAT	6.480	-2,000,000.00	-2,000,000.00	-12,600.00	2,012,600.00
38512 BK AMER CD	19	40 10/24/00	10/24/00 MAT	6.480	-2,000,000.00	-2,000,000.00	-17,640.00	2,017,640.00
38513 BK AMER CD	19	40 10/31/00	10/24/00 MAT	6.480	-8,000,000.00	-8,000,000.00	-70,560.00	8,070,560.00
38514 BK AMER CD	19	40 10/24/00	10/24/00 MAT	6.480	-13,000,000.00	-13,000,000.00	-114,660.00	13,114,660.00
38515 BK AMER CD	19	40 10/24/00	10/24/00 MAT	6.480	-7,000,000.00	-7,000,000.00	-61,740.00	7,061,740.00
38518 SALOMON S/B CP	19	89 10/31/00	10/24/00 MAT	6.536	-20,000,000.00	-19,859,383.33	-140,616.67	20,000,000.00
38519 SALOMON S/B CP	19	89 10/16/00	10/16/00 MAT	6.536	-35,000,000.00	-34,804,097.22	-195,902.78	35,000,000.00
38520 SALOMON S/B CP	19	89 10/16/00	10/16/00 MAT	6.537	-25,000,000.00	-24,846,527.78	-153,472.22	25,000,000.00
38523 BK AMER CD	19	40 10/31/00	10/16/00 MAT	6.540	-10,000,000.00	-10,000,000.00	-37,800.00	10,037,800.00
38524 BK AMER CD	19	40 10/10/00	10/10/00 MAT	6.480	-10,000,000.00	-10,000,000.00	-37,800.00	10,037,800.00
38525 BK AMER CD	19	40 10/31/00	10/10/00 MAT	6.480	-5,000,000.00	-5,000,000.00	-18,900.00	5,018,900.00
38527 BK AMER C.D.	19	40 11/27/00	10/10/00 SALE	6.520	-4,000,000.00	-4,000,000.00	-10,866.66	4,010,866.66
38528 BK AMER C.D.	19	40 11/27/00	10/10/00 SALE	6.520	-1,000,000.00	-1,000,000.00	-2,716.66	1,002,716.66

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
M. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/00 TO 10/31/00
SETTLEMENT DATE BASIS

PAGE: 4
RUN: 11/02/00 12:37:33

37 FUNDS

INVSMT DESCRIPTION/POOL#	NO.	MEMO	BANK BROK	MATURITY DATE	TRADE/SETTLE	TYN	Coupon	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
			CASH	DATE	ENTRY	YIELD	ORIGINAL	FACET	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38529 BK AMER C.D.	19		40	11/27/00	10/10/00	SALE	6.520	-2,000,000.00	-2,000,000.00	-5,433.33	2,005,433.33
				10/10/00	10/10/00		6.520				762.19
38530 BK AMER C.D.	19		40	11/27/00	10/10/00	SALE	6.520	-16,000,000.00	-16,000,000.00	-43,466.66	16,042,766.66
				10/10/00	10/10/00		6.520				10,027,166.66
38532 BK AMER C.D.	19		40	11/27/00	10/10/00	SALE	6.520	-10,000,000.00	-10,000,000.00	-27,166.66	10,027,166.66
				10/10/00	10/10/00		6.520				8,021,733.36
38533 BK AMER C.D.	19		40	11/27/00	10/10/00	SALE	6.520	-8,000,000.00	-8,000,000.00	-21,733.36	8,021,733.36
				10/10/00	10/10/00		6.520				7,000,000.00
38535 SALOMON SB CP	19		89	10/31/00	10/11/00	MAT	6.538	-7,000,000.00	-6,980,983.30	-19,016.70	7,000,000.00
				10/31/00	10/11/00		6.520				5,000,000.00
38536 SALOMON SB CP	19		89	10/11/00	10/11/00	MAT	6.520	-5,000,000.00	-4,986,416.00	-13,584.00	5,000,000.00
				10/31/00	10/11/00		6.538				38,000,000.00
38537 SALOMON SB CP	19		89	10/31/00	10/11/00	MAT	6.520	-38,000,000.00	-37,896,767.37	-103,232.63	300.78
				10/31/00	10/11/00		6.520				9,020,889.22
38539 BK AMER C.D.	19		40	11/13/00	10/10/00	SALE	6.520	-9,000,000.00	-9,000,000.00	-21,190.00	2,004,708.00
				10/10/00	10/10/00		6.520				4,009,417.00
38540 BK AMER C.D.	19		40	11/13/00	10/10/00	SALE	6.520	-2,000,000.00	-2,000,000.00	-4,708.00	6,014,127.50
				10/10/00	10/10/00		6.520				6,014,127.50
38541 BK AMER C.D.	19		40	11/13/00	10/10/00	SALE	6.520	-4,000,000.00	-4,000,000.00	-9,417.00	6,014,127.50
				10/10/00	10/10/00		6.520				6,014,127.50
38542 BK AMER C.D.	19		40	11/13/00	10/10/00	SALE	6.520	-6,000,000.00	-6,000,000.00	-14,127.50	6,014,127.50
				10/10/00	10/10/00		6.520				6,014,127.50
38543 BK AMER C.D.	19		40	11/13/00	10/10/00	SALE	6.520	-6,000,000.00	-6,000,000.00	-14,127.50	6,014,127.50
				10/10/00	10/10/00		6.520				6,014,127.50
38544 SALOMON S/B CP	19		89	11/20/00	10/02/00	PURC	6.500	8,000,000.00	7,929,222.22	-7,929,222.22	-5,938,535.00
				10/02/00	10/02/00		6.500				32,994,023.33
38545 NEW YORK TIMES C/P	19		40	11/28/00	10/02/00	PURC	6.548	6,000,000.00	5,938,535.00	-5,938,535.00	32,994,023.33
				10/02/00	10/02/00		6.537				-5,976.67
38546 BK AMER CD	19		40	02/05/01	10/02/00	PURC	6.650	35,000,000.00	35,000,000.00	-35,000,000.00	33,000,000.00
				10/03/00	10/03/00		6.520				33,000,000.00
38547 PG & E CP	19		40	10/04/00	10/04/00	MAT	6.521	-33,000,000.00	-32,994,023.33	-5,976.67	33,000,000.00
				10/10/00	10/10/00		6.640				9,600,000.00
38548 BK AMER C.D.	19		40	03/27/01	10/10/00	PURC	6.640	4,000,000.00	4,000,000.00	-4,000,000.00	7,000,000.00
				10/10/00	10/10/00		6.640				13,000,000.00
38549 BK AMER C.D.	19		40	03/27/01	10/10/00	PURC	6.640	7,000,000.00	7,000,000.00	-7,000,000.00	13,000,000.00
				10/10/00	10/10/00		6.640				16,400,000.00
38550 BK AMER C.D.	19		40	03/27/01	10/10/00	PURC	6.640	13,000,000.00	13,000,000.00	-13,000,000.00	16,400,000.00
				10/10/00	10/10/00		6.640				16,400,000.00
38551 BK AMER C.D.	19		40	03/27/01	10/10/00	PURC	6.640	16,400,000.00	16,400,000.00	-16,400,000.00	16,400,000.00
				10/10/00	10/10/00		6.640				16,400,000.00
38552 BK AMER C.D.	19		40	03/27/01	10/10/00	PURC	6.640	16,400,000.00	16,400,000.00	-16,400,000.00	16,400,000.00
				10/10/00	10/10/00		6.640				16,400,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M. R. DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 10/01/00 TO 10/31/00
 SETTLEMENT DATE BASIS

PAGE: 5
 RUN: 11/02/00 12:37:33

37 FUNDS

INVSRT DESCRIPTION/POOL# NO. MEMO	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TYN COUPON TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PRER / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38553 BK AMER C.D.	19	40	03/20/01 10/10/00	FURC	6,540	12,000,000.00	12,000,000.00	-12,000,000.00
38554 BK AMER C.D.	19	40	01/16/01 10/10/00	FURC	6,540	20,000,000.00	20,000,000.00	-20,000,000.00
38555 BK AMER C.D.	19	40	02/13/01 10/10/00	FURC	6,540	50,000,000.00	50,000,000.00	-50,000,000.00
38556 BK AMER C.D.	19	40	02/27/01 10/10/00	FURC	6,640	50,000,000.00	50,000,000.00	-50,000,000.00
38557 BK AMER C.D.	19	40	03/13/01 10/10/00	FURC	6,540	50,000,000.00	50,000,000.00	-50,000,000.00
38558 T BILL	19	40	04/05/01 10/11/00	FURC	6,540	20,000,000.00	19,407,955.56	-19,407,955.56
38559 FEDERAL NATL MTG ASSN D	19	40	03/29/01 10/11/00	FURC	6,240	13,000,000.00	12,613,694.17	-12,613,694.17
38560 FEDERAL NATL MTG ASSN D	19	40	04/05/01 10/11/00	FURC	6,330	5,000,000.00	4,845,266.67	-4,845,266.67
38561 FEDL HOME LOAN BK CONS	19	40	04/06/01 10/11/00	FURC	6,532	35,000,000.00	33,910,712.50	-33,910,712.50
38562 FEDERAL NATL MTG ASSN D	19	40	06/21/01 10/11/00	FURC	6,250	20,000,000.00	19,121,527.78	-19,121,527.78
38563 SALOMON S/B CP	19	89	10/10/00 10/11/00	FURC	6,537	20,000,000.00	19,816,400.00	-19,816,400.00
38564 BK AMER C.D.	19	40	02/02/01 10/13/00	FURC	6,630	43,000,000.00	43,000,000.00	-43,000,000.00
38565 MERRILL C/P	19	45	01/17/01 10/13/00	FURC	6,480	30,000,000.00	29,481,600.00	-29,481,600.00
38566 MERRILL C/P	19	45	11/02/00 10/13/00	FURC	6,570	30,000,000.00	29,692,166.67	-29,692,166.67
38567 MERRILL C/P	19	45	11/16/00 10/13/00	FURC	6,470	12,238,000.00	12,163,219.02	-12,163,219.02
38568 BNY INT (111446.54)	19	99	12/30/00 10/03/00	FURC	5,550	25,000,000.00	25,000,000.00	-25,000,000.00
38570 UNITED STATES TREAS BIL	19	40	03/22/01 10/16/00	FURC	5,995	25,000,000.00	24,350,541.67	-24,350,541.67
38571 SALOMON S/B CP	19	89	12/14/00 10/16/00	FURC	6,155	50,000,000.00	49,469,000.00	-49,469,000.00
38572 BK AMER C.D.	19	40	01/03/01 10/17/00	FURC	6,630	18,205,000.00	18,205,000.00	-18,205,000.00
38573 BK AMER C.D.	19	40	01/03/01 10/17/00	FURC	6,630	9,795,000.00	9,795,000.00	-9,795,000.00
38574 FEDERAL NATL MTG ASSN D	19	40	10/05/01 10/18/00	FURC	6,110	5,000,000.00	4,701,288.89	-4,701,288.89

-298,711.11

* ACTIVE TRANSACTIONS *

CITY OF COUNTY OF SAN FRANCISCO
 DANIEL DALY 415-554-4487
 M.R. DETAIL TRANSACTION REPORT - FIXED INCOME
 10/01/00 TO 10/31/00
 SETTLEMENT DATE BASIS
 37 FUNDS

PAGE: 6
 RUN: 11/02/00 12:37:33

INVSMT DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
NO. MEMO	CASH DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38575 FEDERAL NATL MTG ASSN D	19	40	10/05/01	10/18/00	PURC	6.105	20,000,000.00	18,806,133.33	-18,806,133.33
			10/17/00	10/18/00		6.493	-1,193,866.67		
38576 FEDL HOME LOAN BK CONS	19	40	06/27/01	10/18/00	PURC	6.200	9,000,000.00	8,609,400.00	-8,609,400.00
			10/17/00	10/18/00		6.481	-390,600.00		
38577 COCA COLA CP	19	45	01/30/01	10/24/00	PURC	6.460	45,000,000.00	44,208,650.00	-44,208,650.00
			10/23/00	10/24/00		6.576	-791,350.00		
38578 LUCENT TECH CP	19	45	02/14/01	10/24/00	PURC	6.450	36,600,000.00	35,859,002.50	-35,859,002.50
			10/23/00	10/24/00		6.583	-740,997.50		
38579 LUCENT TECH CP	19	45	02/14/01	10/24/00	PURC	6.450	2,400,000.00	2,351,410.00	-2,351,410.00
			10/23/00	10/24/00		6.583	-48,590.00		
38580 MERRILL LYNCH CP	19	45	12/04/00	10/23/00	PURC	6.470	15,000,000.00	14,889,470.83	-14,889,470.83
			10/23/00	10/24/00		6.518	-110,529.17		
38581 MERRILL LUNCH C/P	19	45	01/19/01	10/23/00	PURC	6.520	10,000,000.00	9,842,433.33	-9,842,433.33
			10/23/00	10/24/00		6.624	-157,566.67		
38582 FEDERAL NATL MTG ASSN D	19	40	01/18/01	10/23/00	PURC	6.430	50,000,000.00	49,231,972.22	-49,231,972.22
			10/23/00	10/24/00		6.530	-768,027.78		
38583 FEDL HOME LOAN BK CONS	19	40	04/20/01	10/23/00	PURC	6.270	15,000,000.00	14,534,975.00	-14,534,975.00
			10/23/00	10/24/00		6.471	-465,025.00		
38584 SALOMON SB C/P	19	89	11/21/00	10/27/00	PURC	6.490	25,000,000.00	24,887,326.39	-24,887,326.39
			10/27/00	10/27/00		6.519	-112,673.61		
38585 SALOMON SB C/P	19	89	01/05/01	10/27/00	PURC	6.500	25,000,000.00	24,684,027.78	-24,684,027.78
			10/27/00	10/27/00		6.583	-315,972.22		
38586 SALOMON CP	19	89	11/06/00	10/30/00	PURC	6.520	27,000,000.00	26,965,770.00	-26,965,770.00
			10/30/00	10/30/00		6.528	-34,220.00		

* ACTIVE TRANSACTIONS *

CITYCOUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/00 TO 10/31/00
REPORT GRAND TOTALS
ASSETS

PAGE: 7
RUN: 11/02/00 12:37:33

PAR TYPE/ WEIGHTED TXN#	PAR YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN) / LOSS	SETTLEMENT
EUCB (42)	6.524	955,238,000.00		944,505,724.86	-10732275.14			-944,505,724.86
SALE (28)	6.095	-262000000.00		-25913614.19	2,886,385.81	-2,426,506.62	-638,425.47	261,809,908.22
INTR (8)	6.167					-2,500,000.00	368,638.06	
MAT (44)	6.569	-647000000.00		-645388068.33		-6,522,308.04		650,298,444.70

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

December 6, 2000

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past five months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 71,772,117	Earned Interest Yield	
Total Net Earnings	\$ 68,334,569	Pooled Funds	6.198%
Average Age of Portfolio	282 Days	All Funds	6.317%

Total cost of the securities on hand on November 30, 2000 was \$2,667,838,095 with a market value of \$2,677,583,574 plus fixed assets accrued earnings of \$9,877,883.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of November 30, 2000. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of November 2000, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on November 30, 2000.
4. General journal detailing purchases, sales, and interest activities during the month of November 2000.

Very truly yours,

Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)
Ed Harrington, Controller (w/Enc.)
Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds
Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., E. Navas
Transportation Authority - C. Clark
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CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
11/01/00 THROUGH 11/30/00

ALL FUNDS

PAGE: 1
RUN: 12/01/00 08:15:21

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
	-----	-----	-----	-----	-----
TOTAL INCOME RECEIVED IN THIS PERIOD:	18,111,657.72	.00	.00	.00	18,111,657.72
TOTAL NET EARNINGS THIS PERIOD:	13,251,732.59	.00	.00	.00	13,251,732.59
AVERAGE DAILY PORTFOLIO BALANCE:	2,598,622,272.46	.00	.00	.00	2,598,622,272.46
EARNED INCOME YIELD THIS PERIOD:	6.204	.000	.000	.000	6.204
END OF PERIOD PORTFOLIO BALANCE:	2,667,838,095.39	.00	.00	.00	2,667,838,095.39
CURRENT AMORTIZED BOOK VALUE:	2,670,919,903.45	.00	.00	.00	2,670,919,903.45
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	6.410	.000	.000	.000	6.410
WEIGHTED AVERAGE DAYS TO MATURITY:	281.88	.00	.00	.00	N/A
WEIGHTED AVERAGE DAYS TO CALL:	281.88	.00	.00	.00	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					6.204

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SUMMARY DESCRIPTION

			CUPN	TRDNG	BOOK	FAR VALUE	BOOK VALUE
			RATE	YIELD	PRICE	SHARES	
(Investment Type) 11	TREASURY BILLS	3.65% (C)	6.032	6.192	97.410	100,000,000.00	97,410,402.79
(Investment Type) 12	TREASURY NOTES	34.44% (C)	5.518	5.893	98.912	929,005,000.00	918,899,949.63
(Investment Type) 41	FEDERAL DISCOUNT NOTES	7.55% (C)	6.360	6.570	96.785	208,000,000.00	201,312,391.39
(Investment Type) 43	FEDERAL HOME LOAN DISC NOTES	5.60% (C)	6.290	6.482	97.039	153,929,000.00	149,370,831.82
(Investment Type) 44	FMC DISCOUNT NOTES	.93% (C)	6.450	6.513	99.033	25,000,000.00	24,758,125.00
(Investment Type) 81	COMMERCIAL PAPER DISC	19.34% (C)	6.506	6.597	98.622	523,300,000.00	516,086,394.76
(Investment Type) 91	NEGOTIABLE C.D.'S	28.49% (C)	6.639	6.639	100.000	760,000,000.00	760,000,000.00
	REPORT TOTALS						
	ASSETS		6.163	6.343	98.837	2,699,234,000.00	2,667,838,095.39
	FIXED						

[illegible]

(REFKKT)

INVESTMENTS OUTSTANDING AS OF 11/30/00
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FOUND	CCM	YPM	TR	PAR/SHARES	BOOK	MARKET VALUE	CURR ACQR	INT	UNREALIZED GAIN
A 37791 T	NOTE (99.21)	08/31/99	08/31/01	91282753	19	100	5.5000	5.0000	00.00	4,982,421.88	99.5500000000	4,975,000.00	69,889.50		-7,421.88
A 37792 T	NOTE (99.20)	08/31/99	08/31/01	91282753	19	100	5.5000	5.0000	00.00	4,982,421.88	99.5500000000	4,975,000.00	139,779.01		-41,600.00
A 37793 T	NOTE (99.21)	08/31/99	08/31/01	91282753	19	100	5.5000	5.0000	00.00	4,982,421.88	99.5500000000	4,975,000.00	69,889.50		-7,421.88
A 37794 T	NOTE (99.21)	08/31/99	08/31/01	91282753	19	100	5.5000	5.0000	00.00	4,982,421.88	99.5500000000	4,975,000.00	69,889.50		-7,421.88
A 37795 T	NOTE (99.30)	08/31/99	08/31/01	91282753	19	9530	5.5000	5.0000	00.00	4,982,421.88	99.5500000000	4,975,000.00	139,779.01		-41,600.00
A 38615 T	NOTE (99.14)	11/27/00	08/31/01	91282753	19	100	5.5000	5.0000	00.00	4,982,421.88	99.5500000000	4,975,000.00	629,005.53		38,671.87
A 37994 T	NOTE (99.23)	11/30/99	11/30/01	91282725	19	100	5.8750	25.0000	00.00	45,337,985.59	99.5500000000	44,775,000.00	4,035.03		25,390.62
A 37995 T	NOTE (99.23)	11/30/99	11/30/01	91282725	19	100	5.8750	25.0000	00.00	45,337,985.59	99.5500000000	44,775,000.00	4,035.03		25,390.62
A 35462 T	NOTE (99.11)	11/30/99	11/30/01	91282721	19	100	6.1250	24.927	734.38	24,927,734.38	99.8125000000	24,953,125.00	4,035.03		25,390.62
A 35520 T	NOTE (98.21)	12/31/96	12/31/01	91282726	19	100	6.1864	9.976	562.50	10,000,000.00	100.1250000000	10,012,500.00	256,317.93		35,937.50
A 35521 T	NOTE (98.10)	01/31/97	01/31/02	91282726	19	100	6.2500	10.000	000.00	10,000,000.00	100.1250000000	10,028,125.00	206,899.46		220,862.50
A 35522 T	NOTE (99.11)	01/31/97	01/31/02	91282726	19	100	6.2500	9.807	662.50	9,807,000.00	100.2812500000	9,807,000.00	417,798.91		394,881.25
A 35523 T	NOTE (99.11)	01/31/97	01/31/02	91282726	19	100	6.2500	9.6536	19,661,568.75	19,661,568.75	100.2812500000	10,012,500.00	83,559.78		38,125.00
A 35524 T	NOTE (99.25)	01/31/97	01/31/02	91282726	19	100	6.2500	9.973	125.00	6,000,000.00	100.2812500000	6,016,875.00	125,339.67		57,187.50
A 35525 T	NOTE (99.16)	01/31/97	01/31/02	91282726	19	100	6.2500	5.959	687.50	5,959,687.50	100.2812500000	5,014,062.50	104,449.73		25,712.50
A 35526 T	NOTE (99.16)	01/31/97	01/31/02	91282726	19	100	6.2500	9.949	218.70	9,949,218.70	100.2812500000	10,028,125.00	208,899.46		78,906.30
A 35527 T	NOTE (99.16)	01/31/97	01/31/02	91282726	19	100	6.2500	9.948	437.50	9,948,437.50	100.2812500000	10,028,125.00	208,899.46		79,687.50
A 35528 T	NOTE (99.16)	01/31/97	01/31/02	91282726	19	100	6.2500	9.935	125.00	9,935,125.00	100.2812500000	10,028,125.00	208,899.46		75,000.00
A 38096 T	NOTE (99.18)	01/31/00	01/31/02	91282756	19	100	6.3750	8.000	000.00	8,000,000.00	100.4062500000	8,032,500.00	170,461.96		68,125.00
A 38097 T	NOTE (99.25)	01/31/00	01/31/02	91282756	19	100	6.3750	7.980	625.00	7,980,625.00	100.4062500000	8,032,500.00	170,461.96		51,875.00
A 38098 T	NOTE (99.25)	01/31/00	01/31/02	91282756	19	100	6.3750	8.000	000.00	8,000,000.00	100.4062500000	8,032,500.00	170,461.96		51,875.00
A 38099 T	NOTE (99.18)	01/31/00	01/31/02	91282756	19	100	6.3750	7.980	625.00	7,980,625.00	100.4062500000	8,032,500.00	170,461.96		67,500.00
A 38100 T	NOTE (99.25)	01/31/00	01/31/02	91282756	19	100	6.3750	8.000	000.00	8,000,000.00	100.4062500000	8,032,500.00	170,461.96		51,250.00
A 38101 T	NOTE (99.18)	01/31/00	01/31/02	91282756	19	100	6.3750	7.981	250.00	7,981,250.00	100.4062500000	8,032,500.00	170,461.96		67,500.00
A 38102 T	NOTE (99.18)	01/31/00	01/31/02	91282756	19	100	6.3750	7.965	000.00	7,965,000.00	100.4062500000	8,032,500.00	170,461.96		67,500.00

RUN: 12/02/00 00:02:20

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET PRICE	CURR ACQR INT UNREALIZED LOSS
A 37144 T	NOTE (98.26)	11/16/98 11/15/03	912827403	19	100	4.2500	10,000,000.00	9,643,750.00	-235,156.25
A 37146 T	NOTE (98.30)	11/16/98 11/15/03	912827403	19	100	4.2800	40,000,000.00	38,575,000.00	-991,875.00
A 38616 T	NOTE (95.26)	11/16/98 11/15/03	912827403	19	100	4.4943	39,566,875.00	14,465,625.00	97,265.62
A 37378 T	NOTE (99.22)	02/16/99 02/15/03	9128275A6	19	100	5.8164	14,391,253.03	96,4375000000	209,103.26
A 37379 T	NOTE (99.12)	02/16/99 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	14,648,437.50	-302,343.75
A 38473 T	NOTE (95.27)	02/16/99 02/15/04	9128275A6	19	100	4.8925	14,906,250.00	97,6562500000	-257,812.50
A 38474 T	NOTE (95.27)	08/15/00 02/15/04	9128275A6	19	100	4.7500	14,374,218.75	97,6562500000	224,218.75
A 38476 T	NOTE (95.27)	08/15/00 02/15/04	9128275A6	19	100	6.0915	15,000,000.00	14,648,437.50	224,218.75
A 38477 T	NOTE (95.18)	08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	14,648,437.50	224,218.75
A 37949 T	NOTE (99.11)	08/15/00 02/15/04	9128275F5	19	100	6.1843	14,332,031.25	97,6562500000	316,406.25
A 38273 T	NOTE (99.22)	05/10/00 05/15/04	9128275F5	19	100	5.2500	20,000,000.00	19,818,750.00	312,500.00
A 38274 T	NOTE (99.22)	05/10/00 05/15/04	9128275F5	19	100	5.8824	19,506,250.00	99,0937500000	46,408.84
A 38275 T	NOTE (99.22)	05/10/00 05/15/04	9128275F5	19	100	5.2500	10,000,000.00	9,909,375.00	23,204.42
A 38276 T	NOTE (99.22)	05/10/00 05/15/04	9128275F5	19	100	6.7885	9,467,187.50	99,0937500000	443,750.00
A 38277 T	NOTE (99.22)	05/10/00 05/15/04	9128275F5	19	100	6.7931	9,465,625.00	99,0937500000	443,750.00
A 38278 T	NOTE (99.22)	05/10/00 05/15/04	9128275F5	19	100	5.2500	10,000,000.00	9,909,375.00	23,204.42
A 38279 T	NOTE (99.22)	05/10/00 05/15/04	9128275F5	19	100	6.7885	9,467,187.50	99,0937500000	442,187.50
A 38280 T	NOTE (99.22)	05/10/00 05/15/04	9128275F5	19	100	6.7885	9,467,187.50	99,0937500000	442,187.50
A 38281 T	NOTE (99.22)	05/10/00 05/15/04	9128275F5	19	100	5.2500	20,000,000.00	19,818,750.00	46,408.84
A 38282 T	NOTE (99.22)	05/10/00 05/15/04	9128275F5	19	100	6.7885	18,934,375.00	99,0937500000	884,375.00
SUBTOTAL (Investment Type) 12 TREASURY NOTES			34,428 (M)			5.5180	929,005,000.00	921,680,337.51	7,475,242.14
						5.8931	918,899,949.63	99,2115800000	-4,070,303.15
A 38384 FEDERAL	NATL MTG ASSN DISC N	06/30/00 12/21/00	313588029	19	924	6.4900	5,000,000.00	4,982,138.89	138,813.89
A 38582 FEDERAL	NATL MTG ASSN DISC N	10/24/00 01/18/01	313589910	19	1000	6.4300	49,231,972.22	49,571,333.33	339,361.11
A 38452 FEDERAL	NATL MTG ASSN DISC N	08/04/00 01/25/01	3135899A0	19	9530	6.4400	15,000,000.00	14,852,645.83	229,16.00
A 38453 FEDERAL	NATL MTG ASSN DISC N	08/04/00 01/25/01	3135899B0	19	923	6.4400	15,000,000.00	14,852,645.83	319,316.67
A 38455 FEDERAL	NATL MTG ASSN DISC N	08/04/00 02/01/01	3135899BH5	19	901	6.4400	10,000,000.00	9,14852,645.83	229,16
A 38457 FEDERAL	NATL MTG ASSN DISC N	08/04/00 02/01/01	3135899BH5	45	1000	6.5555	9,676,211.11	9,889,777.78	688.89
A 38559 FEDERAL	NATL MTG ASSN DISC N	10/11/00 03/29/01	3135899DRL	40	7622	6.3500	33,866,758.89	33,614,222.22	24,111.11
A 38559 FEDERAL	NATL MTG ASSN DISC N	10/11/00 03/29/01	3135899DRL	40	000	6.3239	12,613,694.17	97,91533333333	-1,278.34

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	SALE PRICE	FED CEN RATE	P&R /SHARES	MARKET VALUE	CURR ACOR	INT UNREALIZED	GAIN LOSS
A 38560	FEDERAL NATL MTG ASSN DISC N	10/11/00 04/05/01	313589D06	19	9901	6.3300	5,000,000.00	4,890,451.39	44,837.50		347.22
A 38620	FEDERAL NATL MTG ASSN DISC N	10/11/00 04/05/01	313589E21	19	100	6.3321	4,845,266.67	97,809,027,777.78	5,225.00		4,350.00
A 38562	FEDERAL NATL MTG ASSN DISC N	11/29/00 05/24/01	313589HD8	19	9530	6.4663	15,000,200.00	96,998,500,000.00	177,083.33		7,855.56
A 38574	FEDERAL NATL MTG ASSN DISC N	10/11/00 06/21/01	313589M5	19	100	6.2500	20,000,000.00	19,306,466.67	37,338.89		1,997.22
A 38575	FEDERAL NATL MTG ASSN DISC N	10/18/00 10/05/01	313589M5	19	100	6.4982	5,000,000.00	4,740,625.00	149,233.33		7,133.34
A 38575	FEDERAL NATL MTG ASSN DISC N	10/18/00 10/05/01	313589M5	19	100	6.1050	20,000,000.00	18,982,500.00	149,233.33		7,133.34
SUBTOTAL (Investment Type) 41 FIMA DISCOUNT NO 7.62%(N)											
						6.3599	208,000,000.00	203,941,575.27	2,605,053.89		25,408.33
						6.5698	201,312,391.39	98,048834000000			-1,278.34
A 38385	FEDL HOME LOAN BK CONS DISC	06/30/00 12/22/00	313384U31	19	859	6.4700	7,000,000.00	6,973,785.00	193,740.55		204.17
A 38386	FEDL HOME LOAN BK CONS DISC	06/30/00 12/27/00	313384U80	19	901	6.6801	6,779,840.28	99,623,500,000.00	276,772.22		361.11
A 38597	FEDL HOME LOAN BK CONS DISC	11/09/00 01/02/01	313385AB2	19	927	6.6863	9,676,500.00	99,536333333333	31,484.44		142.23
A 38561	FEDL HOME LOAN BK CONS DISC	10/11/00 04/06/01	313385D26	19	100	6.5028	7,922,720.00	99,429333333333	313,862.50		3,675.00
A 38583	FEDL HOME LOAN BK CONS DISC	10/24/00 04/20/01	313385E27	19	100	6.3300	35,000,000.00	34,228,250.00	99,275.00		-1,750.00
A 38623	FEDL HOME LOAN BK CONS DISC	11/30/00 05/09/01	313385F20	19	100	6.2700	15,000,000.00	97,550000000000	52,166.67		8,050.00
A 38613	FEDL HOME LOAN BK CONS DISC	11/21/00 05/11/01	313385F25	19	100	6.3757	39,929,000.00	97,261666666667	68,200.00		1,560.00
A 38576	FEDL HOME LOAN BK CONS DISC	10/18/00 06/27/01	313385H5	19	100	6.2600	30,000,000.00	97,227222222222			
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOA 5.62%(N)											
						6.4813	8,609,400.00	96,435111111111			
						6.2905	153,929,000.00	150,425,452.55	1,042,378.04		13,922.69
						6.4823	149,370,831.82	97,723920000000			-1,730.00
A 38596	FEDL HOME LN MTG CORP DISC N	11/09/00 01/02/01	313397AB7	19	924	6.4500	25,000,000.00	24,857,333.33	98,541.67		666.66
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOT .93%(N)											
						6.5130	24,758,125.00	99,429333333333			
						6.4500	25,000,000.00	24,857,333.33	98,541.67		666.66
A 38563	SALOMON S/B CP	10/11/00 12/01/00	795480M10	19	100	6.4800	20,000,000.00	20,000,000.00	183,600.00		0.00
A 38580	MERRILL LYNCH CP	10/23/00 12/04/00	590130M43	19	9530	6.4700	15,000,000.00	14,991,900.00	102,441.67		-12.50

INVEST NUMBER	DESCRIPTION	MATURITY DATE	CUSIP	BANK	FOUND	SALE	YTM	PAR /SHARES	MARKET PRICE	CURR ACCT	INT	UNREALIZED GAIN
								BOOK				LOSS
A 38571	SALOMON S/B CP	10/16/00 12/14/00	795400NE2	19	9530	6.4800		50,000,000.00	49.883,000.00	414,000.00		0.00
A 38594	SALOMON SB C/P	11/08/00 12/18/00	795400M41	19	9000	6.4800		10,000,000.00	99.7660000000	SUNGARD		0.00
A 38593	SALOMON SB C/P	11/08/00 12/18/00	795400M88	19	9901	6.4800		25,000,000.00	99.6940000000	SUNGARD		0.00
A 38585	SALOMON SB C/P	11/08/00 12/19/00	795400N50	19	1000	6.5282		24,815,500.00	24,919,000.00	103,500.00		0.00
A 38587	QUINCY CP	10/27/00 01/05/01	795400N50	19	1000	6.5832		25,000,000.00	24,842,500.00	157,986.11		486.11
A 38582	MERRILL LYNCH CP	11/02/00 01/08/01	748300N85	19	1000	6.5800		49,000,000.00	99.3700000000	SUNGARD		5,172.22
A 38588	MERRILL LYNCH CP	09/18/00 01/09/01	590180N91	19	1000	6.5100		20,000,000.00	48,399,940.56	259,727.22		
A 38565	MERRILL C/P	11/02/00 01/12/01	795400N55	19	1000	6.6458		19,591,316.67	19,859,600.00	267,633.33		650.00
A 38561	MERRILL LYNCH C/P	10/13/00 01/17/01	590180N83	19	1000	6.5300		30,000,000.00	29,773,200.00	157,808.33		1,750.00
A 38577	COCA COLA CP	10/24/00 01/19/01	590180N86	19	1000	6.5200		30,000,000.00	29,746,200.00	264,600.00		0.00
A 38617	MERRILL LYNCH CP	11/28/00 01/30/01	590180N86	19	1000	6.6244		10,000,000.00	99.1100000000	SUNGARD		544.45
A 38598	WELLS FARGO CP	11/16/00 02/01/01	9479E0P12	19	1000	6.5814		21,004,326.42	98.8788333333	9,069.44		-733.67
A 38619	SALOMON SB C/P	11/29/00 02/09/01	795400P22	19	1000	6.5300		25,000,000.00	24,683,541.67	972.23		
A 38612	SALOMON C/P	11/20/00 02/12/01	795400P23	19	1000	6.5200		32,497,960.00	32,584,372.50	669.17		
A 38578	LICENT TECH CP	10/24/00 02/14/01	549464P65	19	9530	6.4500		36,600,000.00	98.6799166667	249,185.00		-4,575.00
A 38579	LICENT TECH CP	10/24/00 02/14/01	549464P66	19	1	6.4500		2,400,000.00	98.6437500000	16,340.00		-300.00
A 38599	WELLS FARGO CP	11/16/00 02/23/01	9479E0P29	19	928	6.4900		19,700,000.00	98.6437500000	53,272.08		-919.33
A 38600	WELLS FARGO CP	11/16/00 02/23/01	9479E0P29	19	928	6.4900		6,300,000.00	98.4810000000	17,036.25		-294.00
SUBTOTAL (Investment Type) 81 COMMERCIAL PAER 19.38% (M)												
						6.5063		523,300,000.00	518,915,918.17	2,824,030.40		16,077.51
						6.5972		516,086,394.76	99.1622240000			-10,584.50

A 38436	BR AMER C.D.		06050EQC2	19	100	6.7300		50,000,000.00	49.996,612.05	1,271,222.22		
A 38437	BR AMER C.D.	07/18/00 12/19/00	06050EQC8	19	100	6.8600		50,000,000.00	49.999,962.40	1,286,250.00		-3,387.95
A 38452	BR AMER C.D.	07/19/00 01/02/01	06050EUE3	19	100	6.5300		18,205,000.00	99.9999279666	150,873.94		-37.60
A 38572	BR AMER C.D.	10/17/00 01/03/01		40	000	6.6300		18,205,000.00	99.98920110279	SUNGARD		-1,951.38

(REFTEXT)											
INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	YTM RATE	PAR/SHARES	MARKET PRICE	CURR ACQR	INT UNREALIZED GAIN
						SALE		BOOK	VALUE	SOURCE	LOSS
A 38573	BK AMER C.D.	10/17/00	01/03/01	06050EUD3	19	1	6.6300	9,795,000.00	9,793,950.08	81,176.06	
A 38534	BK AMER C.D.	09/26/00	01/16/01	06050ETM7	19	100	6.6400	25,000,000.00	24,995,981.02	304,333.33	-1,049.92
A 38554	BK AMER C.D.	10/10/00	01/16/01	06050ETV7	19	9530	6.5400	20,000,000.00	19,994,951.82	188,933.33	-4,212.97
A 38590	BK AMER CD	11/02/00	01/16/01	06050EUD4	19	100	6.6000	50,000,000.00	49,997,953.51	265,833.33	-5,487.18
A 38589	BK AMER CD	11/02/00	01/31/01	06050EUS2	19	100	6.6000	20,000,000.00	19,997,819.28	106,333.33	-8,046.49
A 38591	BK AMER C.D.	11/07/00	01/31/01	06050EUD0	19	100	6.6200	50,000,000.00	49,995,761.21	220,666.67	-2,180.72
A 38564	BK AMER C.D.	10/13/00	02/02/01	06050EUC7	19	100	6.6300	43,000,000.00	42,995,571.85	388,039.17	-3,238.79
A 38546	BK AMER CD	10/02/00	02/05/01	06050ET54	19	100	6.6500	35,000,000.00	34,996,637.48	387,916.67	-4,428.15
A 38555	BK AMER C.D.	10/10/00	02/13/01	06050ETW5	19	9530	6.6400	50,000,000.00	49,994,619.51	479,555.56	-3,362.52
A 38556	BK AMER C.D.	10/10/00	02/27/01	06050ETX3	19	9530	6.6400	50,000,000.00	49,993,631.34	479,555.56	-5,380.49
A 38516	BK AMER C.D.	09/06/00	03/06/01	06050ESR7	19	100	6.6700	25,000,000.00	24,998,441.83	398,347.22	-6,368.66
A 38557	BK AMER C.D.	10/10/00	03/13/01	06050ET11	19	9530	6.5400	50,000,000.00	49,994,406.78	472,333.33	-1,558.17
A 38517	BK AMER C.D.	09/06/00	03/20/01	06050ES55	19	100	6.6700	25,000,000.00	24,998,215.08	398,347.22	-15,593.22
A 38553	BK AMER C.D.	10/10/00	03/20/01	06050ET28	19	100	6.5400	12,000,000.00	11,996,608.31	113,360.00	-1,780.92
A 38592	BK AMER C.D.	11/07/00	03/21/01	06050EUD1	19	1	6.6400	50,000,000.00	49,996,733.92	220,333.33	-3,991.69
A 38548	BK AMER C.D.	10/10/00	03/27/01	06050EUD1	19	9902	6.6400	4,000,000.00	3,999,847.40	38,364.44	-1,183.08
A 38550	BK AMER C.D.	10/10/00	03/27/01	06050EUD1	19	9902	6.6400	4,000,000.00	3,999,847.40	38,364.44	-366.24
A 38551	BK AMER C.D.	10/10/00	03/27/01	06050EUD1	19	9902	6.6400	4,000,000.00	3,999,847.40	38,364.44	-152.60
A 38552	BK AMER C.D.	10/10/00	03/27/01	06050EUD1	19	9902	6.6400	4,000,000.00	3,999,847.40	38,364.44	-267.05
A 38614	NEGOTIABLE C.D.'S	11/21/00	04/16/01	06050EYV6	19	100	6.6100	16,400,000.00	16,399,374.34	157,294.22	-495.95
A 38603	BK AMER C.D.	11/20/00	07/18/01	06050EYV0	19	473	6.5700	40,000.00	40,006.89	80.30	-625.66
A 38604	BK AMER C.D.	11/20/00	07/18/01	06050EYV0	19	467	6.5700	99,000.00	93,016.02	186.70	-1,183.72
A 38605	BK AMER C.D.	11/20/00	07/18/01	06050EYV0	19	471	6.5700	175,000.00	175,030.14	351.31	6.89
A 38605	BK AMER C.D.	11/20/00	07/18/01	06050EYV0	19	471	6.5700	175,000.00	175,030.14	351.31	16.02
A 38605	BK AMER C.D.	11/20/00	07/18/01	06050EYV0	19	471	6.5700	175,000.00	175,030.14	351.31	30.14

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CPN RATE	PAR/SHARES	BOOK	MARKET VALUE	CURR ACGR	INT	UNREALIZED GAIN
A 38606	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	19	932	6.5700	3,000,000.00	100.0172232140	3,000,516.70	6,022.50		516.70
A 38607	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	19	1901	6.5700	2,000,000.00	100.0172232140	2,000,344.46	4,015.00		344.46
A 38608	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	19	5005	6.5700	2,000,000.00	100.0172232140	1,000,172.23	2,007.50		172.23
A 38609	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	19	803	6.5700	4,000,000.00	100.0172232140	4,000,688.93	8,030.00		688.93
A 38610	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	19	100	6.5700	31,692,000.00	100.0172232140	31,697,458.38	63,621.69		5,458.38
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.' 28.38% (M)													
						6.6389	760,000,000.00	759,933,270.07		7,841,544.71			8,417.47
						760,000,000.00	99,99122000000						-75,147.40
						2699234000.00	2677583574.40				24,707,895.18		7,552,574.25
						2667838095.39	99,19790500000						-4,171,011.31
						2667838095.39	99,19790500000						

GRAND TOTAL

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38100	T NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,991,250.00
A 38101	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.512	99.563	8,000,000.00	7,955,000.00
A 35724	T NOTE (99.16)	9128272S0	1	04/30/02	04/30/97	000	6.625	6.753	99.466	10,000,000.00	9,946,600.00
A 38374	T NOTE (99.16)	9128272Y7	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,813,046.88
A 38375	T NOTE (99.16)	9128272Y7	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,813,046.88
A 38376	T NOTE (99.16)	9128272Y7	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,813,046.88
A 36196	T NOTE (100.60)	9128273L4	100	10/31/02	10/31/97	000	5.750	5.706	100.188	15,000,000.00	15,028,125.00
A 36197	T NOTE (100.60)	9128273L4	100	10/31/02	10/31/97	000	5.750	5.708	100.180	15,000,000.00	15,026,953.13
A 36198	T NOTE (100.60)	9128273L4	100	10/31/02	03/31/97	000	5.750	5.708	100.180	15,000,000.00	15,026,953.13
A 36594	T NOTE (99.16)	9128274B5	5005	03/31/03	03/31/98	000	5.500	5.615	99.505	200,000.00	199,010.00
A 36595	T NOTE (99.16)	9128274B5	5005	03/31/03	03/31/98	000	5.500	5.615	99.505	8,650,000.00	8,606,732.50
A 36596	T NOTE (99.16)	9128274B5	3052	03/31/03	03/31/98	000	5.500	5.615	99.505	150,000.00	149,257.50
A 36597	T NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5.500	5.604	99.550	1,000,000.00	995,500.00
A 36598	T NOTE (99.16)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.615	99.505	10,000,000.00	9,950,500.00
A 36599	T NOTE (99.16)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.615	99.505	10,000,000.00	9,950,500.00
A 36620	T NOTE (99.13)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.640	99.398	10,000,000.00	9,939,843.75
A 36622	T NOTE (99.13)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.640	99.398	10,000,000.00	9,939,843.75
A 36792	T NOTE (99.23)	9128274H2	100	05/31/03	06/01/98	000	5.500	5.563	99.727	25,000,000.00	24,931,640.63
A 33942	T NOTE (88.20)	9128274U3	2353	08/15/03	09/27/94	000	5.750	7.350	88.625	5,000.00	4,631.25
A 37126	T NOTE (99.25)	9128274U3	9530	11/15/03	11/16/98	000	4.250	4.325	99.666	10,000,000.00	9,966,400.00
A 37129	T NOTE (99.25)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.352	98.797	10,000,000.00	9,879,687.50
A 37130	T NOTE (99.25)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.352	98.797	10,000,000.00	9,879,687.50
A 37138	T NOTE (99.8)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.421	99.242	10,000,000.00	9,924,218.75
A 37141	T NOTE (99.8)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.419	99.250	10,000,000.00	9,925,000.00
A 37142	T NOTE (99.8)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.419	99.250	10,000,000.00	9,925,000.00
A 37143	T NOTE (98.26)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.525	98.781	10,000,000.00	9,878,125.00
A 37144	T NOTE (98.26)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.523	98.789	10,000,000.00	9,878,906.25
A 37146	T NOTE (98.26)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.584	98.917	40,000,000.00	39,566,875.00
A 38616	T NOTE (99.26)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.825	99.642	15,000,000.00	14,931,253.03
A 37378	T NOTE (99.22)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.885	99.672	15,000,000.00	14,950,581.25
A 37379	T NOTE (99.12)	9128275A6	100	02/15/04	08/15/00	000	4.750	4.892	99.375	15,000,000.00	14,906,250.00
A 38473	T NOTE (99.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	4.992	95.828	15,000,000.00	14,374,218.75
A 38474	T NOTE (99.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	4.992	95.828	15,000,000.00	14,374,218.75
A 38477	T NOTE (99.18)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.104	95.947	15,000,000.00	14,332,031.25
A 37949	T NOTE (99.17)	9128275F5	100	05/15/04	05/10/00	000	5.250	5.862	97.531	20,000,000.00	19,506,250.00
A 38273	T NOTE (99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38274	T NOTE (99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.793	94.656	10,000,000.00	9,465,625.00
A 38275	T NOTE (99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38276	T NOTE (99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00	18,934,375.00

SUBTOTAL (Investment Type) 12 TREASURY NOTES 34.44% (C) 5.518 5.893 98.912 929,005,000.00 918,899,949.63

A 38364 FEDERAL NATL MTG ASSN DI 313568029 924 12/21/00 06/30/00 000 6.490 6.700 96.863 5,000,000.00 4,843,156.33
 A 38562 FEDERAL NATL MTG ASSN DI 313569670 100 01/18/01 10/24/00 000 6.430 6.530 98.464 50,000,000.00 49,231,972.22
 A 38452 FEDERAL NATL MTG ASSN DI 3135069A0 9530 01/25/01 08/04/00 000 6.440 6.647 96.887 15,000,000.00 14,553,100.00

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38433	FEDERAL NATL MTG ASSN DI	3135898A0	923	01/25/01	08/04/00	000	6.440	6.647	96.987	15,000,000.00	14,533,100.00
A 38435	FEDERAL NATL MTG ASSN DI	3135898H5	901	02/01/01	08/04/00	000	6.440	6.655	96.762	10,000,000.00	9,676,211.11
A 38457	FEDERAL NATL MTG ASSN DI	3135898H5	100	02/01/01	08/04/00	000	6.440	6.655	96.762	35,000,000.00	33,866,38.89
A 38559	FEDERAL NATL MTG ASSN DI	3135898Y1	7622	03/29/01	10/11/00	000	6.330	6.524	97.028	13,000,000.00	12,613,694.17
A 38560	FEDERAL NATL MTG ASSN DI	3135898Y6	9901	04/05/01	10/11/00	000	6.330	6.532	96.905	5,000,000.00	4,845,266.67
A 38620	FEDERAL NATL MTG ASSN DI	3135898E2	100	05/24/01	11/29/00	000	6.210	6.468	96.935	15,000,000.00	14,540,200.00
A 38662	FEDERAL NATL MTG ASSN DI	3135898D8	9530	06/24/01	10/11/00	000	6.250	6.537	95.608	20,000,000.00	19,121,527.78
A 38574	FEDERAL NATL MTG ASSN DI	3135898P5	100	10/05/01	10/18/00	000	6.110	6.498	94.026	5,000,000.00	4,701,288.89
A 38575	FEDERAL NATL MTG ASSN DI	3135898P5	100	10/05/01	10/18/00	000	6.110	6.493	94.031	20,000,000.00	18,806,133.33
SUBTOTAL (Investment Type) 41 FMA DISCOUNT NOTES 7.55%(C) 6.360 6.570 96.785 208,000,000.00 201,312,391.39											

A 38385	FEDL HOME LOAN BK CONS D	313388431	859	12/22/00	06/30/00	000	6.470	6.660	96.855	7,000,000.00	6,779,840.28
A 38386	FEDL HOME LOAN BK CONS D	313388431	901	12/22/00	06/30/00	000	6.470	6.666	96.765	10,000,000.00	9,676,500.00
A 38387	FEDL HOME LOAN BK CONS D	3133858B2	927	01/02/01	11/09/00	000	6.440	6.503	99.034	8,000,000.00	7,922,720.00
A 38361	FEDL HOME LOAN BK CONS D	3133858Z6	100	04/06/01	10/11/00	000	6.330	6.533	96.888	35,000,000.00	33,910,112.50
A 38583	FEDL HOME LOAN BK CONS D	3133858E7	100	04/26/01	10/24/00	000	6.270	6.411	96.900	15,000,000.00	14,534,975.00
A 38623	FEDL HOME LOAN BK CONS D	3133858F5	100	05/09/01	11/30/00	000	6.200	6.376	97.244	39,929,000.00	38,828,334.04
A 38613	FEDL HOME LOAN BK CONS D	3133858F5	100	05/11/01	11/21/00	000	6.200	6.452	97.027	30,000,000.00	29,107,350.00
A 38576	FEDL HOME LOAN BK CONS D	3133858K5	100	06/27/01	10/18/00	000	6.200	6.481	95.660	9,000,000.00	8,609,400.00
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 5.60%(C) 6.290 6.482 97.039 153,929,000.00 149,370,831.82											

A 38596	FEDL HOME LN MTG CORP DI	3133978A7	924	01/02/01	11/09/00	000	6.450	6.513	99.033	25,000,000.00	24,758,125.00
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES .93%(C) 6.450 6.513 99.033 25,000,000.00 24,758,125.00											

A 38563	SALOMON S/B CP	795480M43	100	12/01/00	10/23/00	000	6.480	6.540	99.082	20,000,000.00	19,816,400.00
A 38560	MERRILL LYNCH CP	59018JMH3	9530	12/04/00	10/23/00	000	6.480	6.580	99.263	15,000,000.00	14,889,470.83
A 38571	SALOMON S/B CP	795480HE2	9530	12/14/00	10/16/00	000	6.480	6.550	98.968	50,000,000.00	49,469,000.00
A 38594	SALOMON SB C/P	795480DK1	900	12/18/00	11/08/00	000	6.480	6.527	99.280	10,000,000.00	9,928,000.00
A 38593	SALOMON SB C/P	795480K01	9901	12/19/00	11/08/00	000	6.480	6.528	99.282	25,000,000.00	24,819,500.00
A 38585	SALOMON SB C/P	795480K50	100	01/05/01	10/27/00	000	6.500	6.583	98.736	25,000,000.00	24,664,927.78
A 38587	QUINCY CP	748380K85	100	01/08/01	11/02/00	000	6.580	6.662	98.775	49,000,000.00	48,369,040.56
A 38521	MERRILL LYNCH CP	59018JUN1	100	01/09/01	09/18/00	000	6.510	6.616	97.957	20,000,000.00	19,591,316.67
A 38588	SALOMON CP	795480J95	100	01/12/01	11/02/00	000	6.530	6.615	98.712	30,000,000.00	29,613,641.67
A 38565	MERRILL LYNCH C/P	59018JUN6	100	01/17/01	10/13/00	000	6.480	6.594	98.424	10,000,000.00	9,842,433.33
A 38577	COCOA COLA CP	59018JUN0	100	01/13/01	10/23/00	000	6.520	6.624	98.424	45,000,000.00	44,208,650.00
A 38577	COCOA COLA CP	59018JUN0	100	01/30/01	11/28/00	000	6.460	6.576	98.241	50,000,000.00	49,424,250.00
A 38598	WELLS FARGO CP	7947980C1	1	02/01/01	11/16/00	000	6.580	6.657	98.849	21,300,000.00	21,004,326.42
A 38612	SALOMON SB C/P	795480DC2	100	02/09/01	11/29/00	000	6.530	6.616	98.664	25,000,000.00	24,673,500.00
A 38612	SALOMON C/P	795480DC3	100	02/12/01	11/20/00	000	6.520	6.621	98.479	33,000,000.00	32,497,960.00
A 38578	LUCCENT TECH CP	59494UCIE6	9530	02/14/01	10/24/00	000	6.430	6.583	97.975	36,600,000.00	35,859,002.50

(SHEET)

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
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SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC 19.34%(C)

A 38579	DUCENT TECH CP	5496JEE6	1	02/14/01	10/24/00	000	6.450	6.583	97.975	2,400,000.00	2,351,410.00
A 38599	WELLS FARGO CP	9479H0EP9	928	02/23/01	11/16/00	000	6.490	6.608	98.215	19,700,000.00	19,348,404.25
A 38600	WELLS FARGO CP	9479H0EP9	929	02/23/01	11/16/00	000	6.490	6.608	98.215	6,300,000.00	6,187,560.75
										523,300,000.00	516,086,394.76
A 38436	BK AMER C.D.	06050EEC2	100	12/19/00	07/18/00	000	6.730	6.730	100.000	50,000,000.00	50,000,000.00
A 38437	BK AMER C.D.	06050EEC2	100	01/02/01	07/19/00	000	6.780	6.780	100.000	50,000,000.00	50,000,000.00
A 38572	BK AMER C.D.	06050EEH3	100	01/03/01	10/17/00	000	6.630	6.630	100.000	18,205,000.00	18,205,000.00
A 38573	BK AMER C.D.	06050EEH3	1	01/03/01	10/17/00	000	6.630	6.630	100.000	9,795,000.00	9,795,000.00
A 38574	BK AMER C.D.	06050EEH3	100	01/16/01	09/26/00	000	6.640	6.640	100.000	25,000,000.00	25,000,000.00
A 38584	BK AMER C.D.	06050EEH7	9530	01/16/01	10/10/00	000	6.500	6.540	100.000	20,000,000.00	20,000,000.00
A 38585	BK AMER C.D.	06050EEH4	100	01/16/01	11/02/00	000	6.600	6.600	100.000	50,000,000.00	50,000,000.00
A 38589	BK AMER C.D.	06050EJ02	100	01/31/01	11/02/00	000	6.600	6.600	100.000	20,000,000.00	20,000,000.00
A 38591	BK AMER C.D.	06050EJ00	100	01/31/01	11/07/00	000	6.620	6.620	100.000	50,000,000.00	50,000,000.00
A 38564	BK AMER C.D.	06050EJ07	100	02/02/01	10/13/00	000	6.630	6.630	100.000	43,000,000.00	43,000,000.00
A 38546	BK AMER C.D.	06050EJ04	100	02/02/01	10/13/00	000	6.630	6.630	100.000	35,000,000.00	35,000,000.00
A 38555	BK AMER C.D.	06050EJ05	9530	02/13/01	10/10/00	000	6.640	6.640	100.000	50,000,000.00	50,000,000.00
A 38556	BK AMER C.D.	06050EJ03	9530	02/27/01	10/10/00	000	6.640	6.640	100.000	25,000,000.00	25,000,000.00
A 38516	BK AMER C.D.	06050EJ01	100	03/06/01	09/06/00	000	6.670	6.670	100.000	50,000,000.00	50,000,000.00
A 38557	BK AMER C.D.	06050EJ07	9530	03/13/01	10/10/00	000	6.540	6.540	100.000	25,000,000.00	25,000,000.00
A 38517	BK AMER C.D.	06050EJ08	100	03/20/01	09/06/00	000	6.670	6.670	100.000	12,000,000.00	12,000,000.00
A 38553	BK AMER C.D.	06050EJ02	100	03/20/01	10/10/00	000	6.640	6.640	100.000	50,000,000.00	50,000,000.00
A 38542	BK AMER C.D.	06050EJ07	100	03/21/01	11/07/00	000	6.610	6.610	100.000	9,600,000.00	9,600,000.00
A 38549	BK AMER C.D.	06050EJ01	9902	03/27/01	10/10/00	000	6.640	6.640	100.000	4,000,000.00	4,000,000.00
A 38550	BK AMER C.D.	06050EJ01	9901	03/27/01	10/10/00	000	6.640	6.640	100.000	7,000,000.00	7,000,000.00
A 38551	BK AMER C.D.	06050EJ01	7622	03/27/01	10/10/00	000	6.660	6.640	100.000	13,000,000.00	13,000,000.00
A 38552	BK AMER C.D.	06050EJ01	100	03/27/01	10/10/00	000	6.640	6.640	100.000	16,400,000.00	16,400,000.00
A 38614	NEGOTIABLE C.D.'S	06050EEV6	100	04/16/01	11/21/00	000	6.510	6.510	100.000	35,000,000.00	35,000,000.00
A 38603	BK AMER C.D.	06050EEV0	467	07/18/01	11/20/00	000	6.570	6.570	100.000	40,000.00	40,000.00
A 38604	BK AMER C.D.	06050EEV0	467	07/18/01	11/20/00	000	6.570	6.570	100.000	93,000.00	93,000.00
A 38605	BK AMER C.D.	06050EEV0	471	07/18/01	11/20/00	000	6.570	6.570	100.000	175,000.00	175,000.00
A 38606	BK AMER C.D.	06050EEV0	892	07/18/01	11/20/00	000	6.570	6.570	100.000	3,000,000.00	3,000,000.00
A 38607	BK AMER C.D.	06050EEV0	1901	07/18/01	11/20/00	000	6.570	6.570	100.000	2,000,000.00	2,000,000.00
A 38608	BK AMER C.D.	06050EEV0	5005	07/18/01	11/20/00	000	6.570	6.570	100.000	1,000,000.00	1,000,000.00
A 38609	BK AMER C.D.	06050EEV0	803	07/18/01	11/20/00	000	6.570	6.570	100.000	4,000,000.00	4,000,000.00
A 38610	BK AMER C.D.	06050EEV0	100	07/18/01	11/20/00	000	6.570	6.570	100.000	31,692,000.00	31,692,000.00

SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S 28.44%(C)

REPORT TOTALS FIXED ASSETS 6.163 6.343 98.837 2,699,234,000.00 2,667,838,095.39

* ACTIVE TRANSACTIONS *

CITY OF COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
11/01/00 TO 11/30/00
SETTLEMENT DATE BASIS
19 FUNDS

PAGE: 1
RUN: 12/02/00 00:01:48

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/SETTLE	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
	MEMO	CASH DATE	/ENTRY		TYPE	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
34805	T NOTE (99.25)	19	40	02/28/01	11/27/00	SALE	5.625	-20,000,000.00	-19,952,624.60
				11/27/00	11/27/00		5.680		-5,187.90
34807	T NOTE (99.25)	19	40	02/28/01	11/27/00	SALE	5.625	-5,000,000.00	-4,988,150.00
				11/27/00	11/27/00		5.680		-1,303.10
34810	T NOTE (99.16)	19	40	02/28/01	11/28/00	SALE	5.625	-25,000,000.00	-24,875,512.15
				11/27/00	11/28/00		5.740		-345,735.50
34828	T NOTE (98.5)	19	40	02/28/01	11/27/00	SALE	5.625	-5,000,000.00	-4,907,031.25
				11/27/00	11/27/00		6.060		-92,968.75
34829	T NOTE (98.5)	19	40	02/28/01	11/27/00	SALE	5.625	-5,000,000.00	-4,907,031.25
				11/27/00	11/27/00		6.060		-92,968.75
34830	T NOTE (98.19)	19	40	02/28/01	11/27/00	SALE	5.625	-5,000,000.00	-4,929,687.50
				11/27/00	11/27/00		6.060		-68,370.25
35709	T NOTE	19	40	04/30/01	11/29/00	SALE	6.250	-7,000,000.00	-6,890,078.13
				11/28/00	11/29/00		6.702		-109,921.87
36605	T NOTE (99.9)	19	40	03/31/03	11/21/00	SALE	5.669	-10,000,000.00	-9,927,343.75
				11/20/00	11/21/00		5.600		-72,656.25
36606	T NOTE (99.9)	19	40	03/31/03	11/21/00	SALE	5.669	-10,000,000.00	-9,927,343.75
				11/20/00	11/21/00		5.600		-72,656.25
36607	T NOTE (99.9)	19	40	03/31/03	11/21/00	SALE	5.671	-10,000,000.00	-9,926,562.50
				11/20/00	11/21/00		5.600		-73,437.50
36621	T NOTE (99.13)	19	40	03/31/03	11/30/00	SALE	5.500	-10,000,000.00	-9,926,562.50
				11/30/00	11/30/00		5.671		-73,437.50
36623	T NOTE (99.13)	19	40	03/31/03	11/30/00	SALE	5.500	-10,000,000.00	-9,939,843.75
				11/30/00	11/30/00		5.640		-60,156.25
36737	T NOTE (100.2)	19	40	05/15/01	11/15/00	INTR	5.640	-10,000,000.00	-9,939,843.75
				11/15/00	11/15/00		5.625		60,156.25
36761	T NOTE (100.2)	19	40	05/15/01	11/15/00	INTR	5.614	-843,750.00	-843,750.00
				11/15/00	11/15/00		5.625		843,750.00
36792	T NOTE (99.23)	19	40	05/31/03	11/30/00	INTR	5.503	-687,500.00	-687,500.00
				11/30/00	11/30/00		5.563		121,093.75
36793	T NOTE (99.23)	19	40	05/31/03	11/27/00	SALE	5.500	-25,000,000.00	-24,931,640.63
				11/27/00	11/27/00		5.563		68,359.37
37126	T NOTE (99.22)	19	40	11/15/03	11/15/00	INTR	4.325	-212,500.00	-212,500.00
				11/15/00	11/15/00		4.325		212,500.00
37129	T NOTE (98.25)	19	40	11/15/03	11/15/00	INTR	4.522	-212,500.00	-212,500.00
				11/15/00	11/15/00		4.522		212,500.00
37130	T NOTE (98.25)	19	40	11/15/03	11/15/00	INTR	4.522	-212,500.00	-212,500.00
				11/15/00	11/15/00		4.522		212,500.00
37138	T NOTE (99.8)	19	40	11/15/03	11/15/00	INTR	4.421	-212,500.00	-212,500.00
				11/15/00	11/15/00		4.421		212,500.00
37141	T NOTE (99.8)	19	40	11/15/03	11/15/00	INTR	4.250	-212,500.00	-212,500.00
				11/15/00	11/15/00		4.250		212,500.00
37142	T NOTE (99.8)	19	40	11/15/03	11/15/00	INTR	4.419	-212,500.00	-212,500.00
				11/15/00	11/15/00		4.419		212,500.00

ACTIVE TRANSACTIONS

CITY OF COUNTY OF SAN FRANCISCO
 M. DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 11/01/00 TO 11/30/00
 SETTLEMENT DATE BASIS
 19 FUNDS

PAGE: 2
 RUN: 12/02/00 00:01:48

INVSMT NO.	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN COUPON /TYPE YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
37143	T NOTE (98.26)	19	11/15/03	11/15/00	INTR	4.250		-212,500.00	
		19	11/15/00	12/01/00	11/15/00	4.525		212,500.00	
37144	T NOTE (98.26)	19	11/15/03	11/15/00	INTR	4.250		-212,500.00	
		19	11/15/00	12/01/00	11/15/00	4.523		212,500.00	
37146	T NOTE (98.30)	19	11/15/03	11/15/00	INTR	4.250		-850,000.00	
		19	11/15/00	12/01/00	11/15/00	4.494		850,000.00	
37600	T NOTE (99.21)	19	05/31/01	11/28/00	SALE	5.250	-7,972,500.00	-207,704.92	
		19	11/27/00	11/28/00	SALE	5.434	27,500.00	8,163,954.92	
37601	T NOTE (99.21)	19	05/31/01	11/28/00	SALE	5.250	-8,000,000.00	-207,704.92	
		19	11/27/00	11/28/00	SALE	5.434	27,500.00	8,163,954.92	
37602	T NOTE (99.21)	19	05/31/01	11/30/00	INTR	5.250		-210,000.00	
		19	11/30/00	12/01/00	11/30/00	5.434		210,000.00	
37949	T NOTE (99.17)	19	05/15/04	11/15/00	INTR	5.250		-525,000.00	
		19	11/15/00	12/01/00	11/15/00	5.882		525,000.00	
37994	T NOTE (99.23)	19	11/30/01	11/30/00	INTR	5.875		-734,375.00	
		19	11/30/00	12/01/00	11/30/00	6.031		734,375.00	
37995	T NOTE (99.23)	19	11/30/01	11/30/00	INTR	5.875		-734,375.00	
		19	11/30/00	12/01/00	11/30/00	6.031		734,375.00	
38273	T NOTE (99.22)	19	05/15/04	11/15/00	INTR	5.250		-262,500.00	
		19	11/15/00	12/01/00	11/15/00	6.788		262,500.00	
38274	T NOTE (99.22)	19	05/15/04	11/15/00	INTR	5.250		-262,500.00	
		19	11/15/00	12/01/00	11/15/00	6.793		262,500.00	
38275	T NOTE (99.22)	19	05/15/04	11/15/00	INTR	5.250		-262,500.00	
		19	11/15/00	12/01/00	11/15/00	6.788		262,500.00	
38276	T NOTE (99.22)	19	05/15/04	11/15/00	INTR	5.250		-525,000.00	
		19	11/15/00	12/01/00	11/15/00	6.788		525,000.00	
38277	BK AMER C.D.	19	12/01/00	11/07/00	MAT	7.000	-49,000,000.00	-1,657,833.33	
		19	12/01/00	11/07/00	MAT	7.000		50,657,833.33	
38283	BK AMER CD	19	12/01/00	11/07/00	MAT	7.000	-1,000,000.00	-33,833.33	
		19	12/01/00	11/07/00	MAT	7.000		1,033,833.33	
38427	BK AMER C.D.	19	11/01/00	11/01/00	MAT	6.680	-27,000,000.00	-561,120.00	
		19	12/01/00	11/01/00	MAT	6.680		27,561,120.00	
38428	BK AMER C.D.	19	11/08/00	11/08/00	MAT	6.680	-25,000,000.00	-552,027.78	
		19	12/01/00	11/08/00	MAT	6.680		25,552,027.78	
38429	BK AMER C.D.	19	11/21/00	11/21/00	MAT	6.680	-10,000,000.00	-244,933.33	
		19	12/01/00	11/21/00	MAT	6.680		10,244,933.33	
38430	BK AMER C.D.	19	11/21/00	11/21/00	MAT	6.680	-10,000,000.00	-244,933.33	
		19	12/01/00	11/21/00	MAT	6.680		10,244,933.33	
38464	BK AMER C.D.	19	11/15/00	11/15/00	MAT	6.600	-20,000,000.00	-366,666.67	
		19	12/01/00	11/15/00	MAT	6.600		20,366,666.67	
38465	BK AMER C.D.	19	11/15/00	11/15/00	MAT	6.600	-5,000,000.00	-91,666.67	
		19	12/01/00	11/15/00	MAT	6.600		5,091,666.67	
38470	AT & T CF	19	11/07/00	11/07/00	MAT	6.564	-50,000,000.00	-789,555.56	
		19	12/01/00	11/07/00	MAT	6.564		50,000,000.00	

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M.R. DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 11/01/00 TO 11/30/00
 SETTLEMENT DATE BASIS
 19 FUNDUS
 PAGE: 3
 RUN: 12/02/00 00:01:48

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK MATURITY	TRADE/SETTLE	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
		CASH DATE /ENTRY		YTD YIELD	ORIGINAL FACE	FRM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38471	FEDERAL NATL MTG ASSN	19	40 11/09/00 11/09/00 MAT	6.380	-25,000,000.00	-24,614,541.67	-385,458.33	25,000,000.00
			12/01/00 11/09/00	6.480				
38489	BK AMER C.D.	19	40 11/20/00 11/20/00 MAT	6.560	-24,000,000.00	-24,000,000.00	-384,853.33	24,384,853.33
			12/01/00 11/20/00	6.560				
38490	BK AMER C.D.	19	40 11/20/00 11/20/00 MAT	6.560	-5,000,000.00	-5,000,000.00	-80,177.78	5,080,177.78
			12/01/00 11/20/00	6.560				
38491	BK AMER C.D.	19	40 11/20/00 11/20/00 MAT	6.560	-4,000,000.00	-4,000,000.00	-64,142.22	4,064,142.22
			12/01/00 11/20/00	6.560				
38492	BK AMER C.D.	19	40 11/20/00 11/20/00 MAT	6.560	-7,000,000.00	-7,000,000.00	-112,248.89	7,112,248.89
			12/01/00 11/20/00	6.560				
38493	BK AMER C.D.	19	40 11/20/00 11/20/00 MAT	6.560	-1,000,000.00	-1,000,000.00	-16,035.56	1,016,035.56
			12/01/00 11/20/00	6.560				
38494	BK AMER C.D.	19	40 11/28/00 11/28/00 MAT	6.560	-9,692,000.00	-9,692,000.00	-169,545.39	9,861,545.39
			12/01/00 11/28/00	6.560				
38495	BK AMER C.D.	19	40 11/28/00 11/28/00 MAT	6.560	-40,000.00	-40,000.00	-699.73	40,699.73
			12/01/00 11/28/00	6.560				
38496	BK AMER C.D.	19	40 11/28/00 11/28/00 MAT	6.560	-93,000.00	-93,000.00	-1,626.88	94,626.88
			12/01/00 11/28/00	6.560				
38497	BK AMER C.D.	19	40 11/28/00 11/28/00 MAT	6.560	-175,000.00	-175,000.00	-3,061.33	178,061.33
			12/01/00 11/28/00	6.560				
38502	BK AMER CD	19	40 11/21/00 11/21/00 MAT	6.540	-30,000,000.00	-30,000,000.00	-452,350.00	30,452,350.00
			12/01/00 11/21/00	6.540				
38526	BK AMER C.D.	19	40 11/27/00 11/27/00 MAT	6.520	-9,000,000.00	-9,000,000.00	-102,690.00	9,102,690.00
			12/01/00 11/27/00	6.520				
38538	BK AMER C.D.	19	40 11/13/00 11/13/00 MAT	6.520	-5,000,000.00	-5,000,000.00	-42,561.11	5,042,561.11
			12/01/00 11/13/00	6.520				
38544	SALOMON S/B CP	19	89 11/20/00 11/20/00 MAT	6.500	-8,000,000.00	-7,929,222.22	-70,777.78	8,000,000.00
			12/01/00 11/20/00	6.558				
38545	NEW YORK TIMES C/P	19	40 11/28/00 11/28/00 MAT	6.470	-6,000,000.00	-5,938,535.00	-61,465.00	6,000,000.00
			12/01/00 11/28/00	6.537				
38566	MERRILL C/P	19	45 11/02/00 11/02/00 MAT	6.470	-30,000,000.00	-29,892,166.67	-107,833.33	30,000,000.00
			12/01/00 11/02/00	6.493				
38567	MERRILL C/P	19	45 11/16/00 11/16/00 MAT	6.510	-12,238,000.00	-12,163,219.02	-74,880.98	12,238,000.00
			12/01/00 11/16/00	6.497				
38584	SALOMON SB C/P	19	89 11/21/00 11/21/00 MAT	6.497	-25,000,000.00	-24,887,326.39	-112,673.61	25,000,000.00
			12/01/00 11/21/00	6.519				
38586	SALOMON CP	19	89 11/06/00 11/06/00 MAT	6.528	-27,000,000.00	-26,965,770.00	-34,230.00	27,000,000.00
			12/01/00 11/06/00	6.580				
38587	QUINCY CP	19	40 01/08/01 11/02/00 FURC	6.580	49,000,000.00	48,399,940.56	-48,399,940.56	
			11/03/00 11/02/00	6.662				
38588	SALOMON CP	19	89 01/12/01 11/02/00 FURC	6.530	30,000,000.00	29,613,641.67	-29,613,641.67	
			11/03/00 11/02/00	6.615				
38589	BK AMER CD	19	40 01/31/01 11/02/00 FURC	6.600	20,000,000.00	20,000,000.00	-20,000,000.00	
			11/03/00 11/02/00	6.600				

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-1411
DETAIL TRANSACTION REPORT - FIXED INCOME
11/01/00 TO 11/30/00
SETTLEMENT DATE BASIS
19 FUNDS

PAGE: 4
RUN: 12/02/00 00:01:48

INVEST NO.	DESCRIPTION/FOOL#	BANK BROK	MATURITY	TRADE/	TXN	YIELD	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO		CASH DATE	ENTRY	SETTLE	TYPE	COMP	ORIGINAL FACE	PREM / (DISC)	AMORT/ (ACCRET)	SETTLEMENT
38590 BK AMER CD		19	40	01/16/01	11/02/00	PURC	6.600	50,000,000.00	50,000,000.00	-50,000,000.00
				11/03/00	11/02/00		6.600			
38591 BK AMER C.D.		19	40	01/31/01	11/07/00	PURC	6.620	50,000,000.00	50,000,000.00	-50,000,000.00
				11/08/00	11/07/00		6.620			
38592 BK AMER C.D.		19	40	03/21/01	11/07/00	PURC	6.610	50,000,000.00	50,000,000.00	-50,000,000.00
				11/08/00	11/07/00		6.610			
38593 SALOMON SB C/E		19	89	12/19/00	11/08/00	PURC	6.480	25,000,000.00	24,815,500.00	-24,815,500.00
				11/08/00	11/08/00		6.328		-184,500.00	
38594 SALOMON SB C/E		19	89	12/18/00	11/08/00	PURC	6.480	10,000,000.00	9,928,000.00	-9,928,000.00
change fund number				11/08/00	11/08/00		6.327		-72,000.00	
38595 BNY INT (74817.52)		19	99	01/31/01	11/02/00	PURC	5.550	25,000,000.00	25,000,000.00	-25,000,000.00
				11/08/00	11/02/00		5.550			
		99		11/02/00	11/02/00	SALE	5.550	-25,000,000.00	-25,000,000.00	-25,000,000.00
38596 FEDL HOME LN MTG CORP		19	40	01/02/01	11/02/00	PURC	6.450	25,000,000.00	24,758,125.00	-24,758,125.00
				11/09/00	11/09/00		6.450			
38597 FEDL HOME LOAN BK CONS		19	40	01/02/01	11/09/00	PURC	6.513	8,000,000.00	7,922,720.00	-7,922,720.00
				11/09/00	11/09/00		6.503		-77,280.00	
38598 WELLS FARGO CP		19	41	02/01/01	11/16/00	PURC	6.490	21,300,000.00	21,004,326.42	-21,004,326.42
				11/16/00	11/16/00		6.581		-295,673.58	
38599 WELLS FARGO CP		19	41	02/23/01	11/16/00	PURC	6.480	19,700,000.00	19,348,404.25	-19,348,404.25
change fund				11/16/00	11/16/00		6.480		-351,595.75	
38600 WELLS FARGO CP		19	41	02/23/01	11/16/00	PURC	6.480	6,300,000.00	6,187,560.75	-6,187,560.75
change fund				11/16/00	11/16/00		6.408		-112,439.25	
38601 UNITED STATES TREAS BI		19	40	05/31/01	11/17/00	PURC	6.040	9,000,000.00	8,710,000.00	-8,710,000.00
				11/17/00	11/20/00		6.243		-290,000.00	
38603 BK AMER C.D.		19	40	07/18/01	11/17/00	PURC	6.570	40,000.00	40,000.00	-40,000.00
				11/17/00	11/20/00		6.570			
38604 BK AMER C.D.		19	40	07/18/01	11/17/00	PURC	6.570	93,000.00	93,000.00	-93,000.00
				11/17/00	11/20/00		6.570			
38605 BK AMER C.D.		19	40	07/18/01	11/17/00	PURC	6.570	175,000.00	175,000.00	-175,000.00
				11/17/00	11/20/00		6.570			
38606 BK AMER C.D.		19	40	07/18/01	11/17/00	PURC	6.570	3,000,000.00	3,000,000.00	-3,000,000.00
				11/17/00	11/20/00		6.570			
38607 BK AMER C.D.		19	40	07/18/01	11/17/00	PURC	6.570	2,000,000.00	2,000,000.00	-2,000,000.00
				11/17/00	11/20/00		6.570			
38608 BK AMER C.D.		19	40	07/18/01	11/17/00	PURC	6.570	1,000,000.00	1,000,000.00	-1,000,000.00
				11/17/00	11/20/00		6.570			
38609 BK AMER C.D.		19	40	07/18/01	11/17/00	PURC	6.570	4,000,000.00	4,000,000.00	-4,000,000.00
				11/17/00	11/20/00		6.570			
38610 BK AMER C.D.		19	40	07/18/01	11/17/00	PURC	6.570	31,692,000.00	31,692,000.00	-31,692,000.00
				11/17/00	11/20/00		6.570			
38611 UNITED STATES TREAS BI		19	40	05/31/01	11/17/00	PURC	6.040	21,000,000.00	20,323,600.00	-20,323,600.00
				11/17/00	11/20/00		6.240		-676,400.00	

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
11/01/00 TO 11/30/00
SETTLEMENT DATE BASIS
19 FUNDS

PAGE: 5
RUN: 12/02/00 00:01:48

INVSMT NO.	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TYN COUPON TYP YIELD	PAR VALUE ORIGINAL PRCE	BOOK VALUE PRFM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38612	SALOMON C/P	19	89 02/12/01	11/20/00	PURC	6,520	33,000,000.00	32,497,960.00	
			11/20/00	11/20/00		6,621	-502,040.00		-32,497,960.00
38613	FEDL HOME LOAN BK CONS	19	40 05/11/01	11/21/00	PURC	6,260	30,000,000.00	29,107,950.00	
			11/20/00	11/21/00		6,452	-892,050.00		-29,107,950.00
38614	NEGOTIABLE C.D.'S	19	40 04/16/01	11/21/00	PURC	6,610	35,000,000.00	35,000,000.00	
			11/20/00	11/21/00		6,610			-35,000,000.00
38615	T NOTE (99.14)	19	40 08/31/01	11/27/00	PURC	5,500	45,000,000.00	45,337,985.59	
			11/27/00	11/27/00		6,290	337,985.59		-45,337,985.59
38616	T NOTE (95.26)	19	40 11/15/03	11/28/00	PURC	4,250	15,000,000.00	14,391,253.03	
			11/27/00	11/28/00		5,816	-608,746.97		-14,391,253.03
38617	MERRILL LUNCH CP	19	45 01/30/01	11/28/00	PURC	6,580	50,000,000.00	49,424,250.00	
			11/28/00	11/28/00		6,657	-575,750.00		-49,424,250.00
38619	SALOMON SB C/P	19	89 02/09/01	11/29/00	PURC	6,530	25,000,000.00	24,673,500.00	
			11/28/00	11/29/00		6,616	-326,500.00		-24,673,500.00
38620	FEDERAL NATL MTG ASSN	19	40 05/24/01	11/29/00	PURC	6,270	15,000,000.00	14,540,200.00	
			11/30/00	11/29/00		6,468	-459,800.00		-14,540,200.00
38621	UNITED STATES TREAS BI	19	40 03/01/01	11/30/00	PURC	6,040	25,000,000.00	24,618,305.56	
			11/30/00	11/30/00		6,134	-381,694.44		-24,618,305.56
38623	FEDL HOME LOAN BK CONS	19	40 05/09/01	11/30/00	PURC	6,200	39,929,000.00	38,828,734.04	
			11/30/00	11/30/00		6,376	-1,100,265.96		-38,828,734.04

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
11/01/00 TO 11/30/00
REPORT GRAND TOTALS
ASSETS

PAGE: 6
RUN: 12/02/00 00:01:48

PAR TYPE/ WEIGHTED TX#X	YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN) / LOSS	SETTLEMENT
FUNC (34)	6.487	774,229,000.00		766,431,956.87	-7,797,043.13			-766,431,956.87
SALE (16)	5.634	-188000000.00		-186986911.76	1,013,088.24			-564,780.75
INTR (20)	5.449					-8,441,250.00	153,593.75	189,837,538.23
MAT (28)	6.616	-425238000.00		-423601225.41		-6,819,781.25		428,784,236.07

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

January 8, 2000

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past six months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 79,000,427	Earned Interest Yield	
Total Net Earnings	\$ 83,793,661	Pooled Funds	6.226%
Average Age of Portfolio	233 Days	All Funds	6.329%

Total cost of the securities on hand on December 31, 2000 was \$2,977,195,820 with a market value of \$2,994,618,202 plus fixed assets accrued earnings of \$14,208,631.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of December 31, 2000. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of December 2000, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on December 31, 2000.
4. General journal detailing purchases, sales, and interest activities during the month of December 2000.

Very truly yours,


Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)
Ed Harrington, Controller (w/Enc.)
Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds
Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., C. Vogel
Transportation Authority - C. Clark
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CITY / COUNTY OF SAN FRANCISCO
M R . DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
12/01/00 THROUGH 12/31/00

PAGE: 1
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ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	7,228,310.32	.00	.00	N/A	7,228,310.32
TOTAL NET EARNINGS THIS PERIOD:	15,459,092.46	.00	.00	N/A	15,459,092.46
AVERAGE DAILY PORTFOLIO BALANCE:	2,851,712,920.84	.00	.00	N/A	2,851,712,920.84
EARNED INCOME YIELD THIS PERIOD:	6.383	.000	.000	N/A	6.383
END OF PERIOD PORTFOLIO BALANCE:	2,977,195,819.78	.00	.00	N/A	2,977,195,819.78
CURRENT AMORTIZED BOOK VALUE:	2,980,106,779.97	.00	.00	N/A	2,980,106,779.97
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	6.390	.000	.000	N/A	6.390
WEIGHTED AVERAGE DAYS TO MATURITY:	232.78	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	232.78	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					6.383

SUMMARY DESCRIPTION		CUPN	TRDNG	BOOK	PAR VALUE	BOOK VALUE
		RATE	YIELD	PRICE	SHARES	
(Investment Type) 11 TREASURY BILLS	3.27%(C)	6.032	6.192	97.410	100,000,000.00	97,410,402.79
(Investment Type) 12 TREASURY NOTES	31.50%(C)	5.512	5.939	99.324	1,004,005,000.00	997,213,533.73
(Investment Type) 41 FNMN DISCOUNT NOTES	9.15%(C)	6.191	6.428	96.256	283,000,000.00	272,404,780.28
(Investment Type) 43 FEDERAL HOME LOAN DISC NOTES	8.54%(C)	6.167	6.352	97.063	261,929,000.00	254,236,037.38
(Investment Type) 44 FMC DISCOUNT NOTES	.83%(C)	6.450	6.513	99.033	25,000,000.00	24,758,125.00
(Investment Type) 81 COMMERCIAL PAPER DISC	16.50%(C)	6.510	6.604	98.570	498,300,000.00	491,172,940.60
(Investment Type) 91 NEGOTIABLE C.D.'S	28.21%(C)	6.590	6.590	100.000	840,000,000.00	840,000,000.00
REPORT TOTALS		6.124	6.325	98.837	3,012,234,000.00	2,977,195,819.78
ASSETS	FIXED					

(REMARK)

INVESTMENTS OUTSTANDING AS OF 12/31/00
MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CEN	TR	PAR/S	SHARES	MARKET PRICE	CURR ACCT	INT	UNREALIZED GAIN PRICE SOURCE	UNREALIZED LOSS
			BROK	SAVE	YTM	RATE	BOOK						
A 38621	UNITED STATES TREAS BILLS 11/30/00 03/01/01	912795F8	19	100	6.0400		25,000,000.00		24,765.753.07	134,222.22		13,225.29	
A 38570	UNITED STATES TREAS BILLS 10/11/00 03/22/01	912795F2	19	100	6.1336		24,618,305.56		99,06301229508	SUNGD			
A 38558	T BILL 10/11/00 04/05/01	912795G3	19	100	6.1459		25,000,000.00		24,602.878.05	SUNGD			
A 38601	UNITED STATES TREAS BILLS 11/20/00 05/31/01	912795G4	19	9902	6.2428		24,350,541.67		98,71951218512	SUNGD			
A 38611	UNITED STATES TREAS BILLS 11/20/00 05/31/01	912795G4	19	9901	6.2400		21,000,000.00		19,664,010.42	SUNGD			
SUBTOTAL (Investment Type) 11 TREASURY BILLS 3.29% (M)										279,838.89		10,215.97	
										63,437.50		18,400.49	
										147,962.50		42,726.15	
										937,863.89		97,501.50	
A 36757	T NOTE (100.2) 05/15/98 05/15/01	91282749	19	100	5.6250		30,000,000.00		29,981,250.00	219,095.30		-28,125.00	
A 36761	T NOTE (100.2) 05/15/98 05/15/01	91282749	19	100	5.6250		30,000,000.00		29,981,250.00	219,095.30		-28,125.00	
A 37602	T NOTE (99.21) 06/01/99 05/31/01	91282751	19	9530	5.2500		8,000,375.00		7,9982,500.00	36,923.08		10,000.00	
A 38638	T NOTE (99.22) 12/14/00 07/31/01	912827512	19	931	5.3000		50,000,000.00		49,937,500.00	1,150,815.22		93,750.00	
A 35192	T NOTE (97.8) 08/15/96 08/15/01	912827B92	19	100	5.9996		50,860,054.35		99,87500000000	SUNGD		287,171.87	
A 35213	T NOTE(98.27) 09/03/96 08/31/01	912827239	19	100	6.5648		6,806,890.63		7,094,062.50	208,216.71		85,156.25	
A 35214	T NOTE(98.27) 09/03/96 08/31/01	912827239	19	100	6.5000		5,000,000.00		5,026,562.50	SUNGD		85,156.25	
A 35215	T NOTE(98.27) 09/03/96 08/31/01	912827239	19	100	6.5000		4,941,406.25		5,026,562.50	SUNGD		85,156.25	
A 35254	T NOTE (97.11) 09/03/96 08/31/01	912827239	19	100	6.5000		4,941,406.25		5,026,562.50	SUNGD		85,156.25	
A 37786	T NOTE (99.26) 08/31/99 08/31/01	91282753	19	100	5.5000		5,000,000.00		4,993,750.00	SUNGD		4,296.87	
A 37787	T NOTE (99.30) 08/31/99 08/31/01	91282753	19	100	5.5000		10,000,000.00		9,987,500.00	SUNGD		-3,200.00	
A 37788	T NOTE (99.235) 08/31/99 08/31/01	91282753	19	100	5.5000		10,000,000.00		9,987,500.00	SUNGD		-14,843.75	
A 37789	T NOTE (99.21) 08/31/99 08/31/01	91282753	19	100	5.5000		5,000,000.00		4,993,750.00	SUNGD		11,328.12	
A 37790	T NOTE (99.30) 08/31/99 08/31/01	91282753	19	100	5.5000		10,000,000.00		9,987,500.00	SUNGD		186,878.45	
A 37791	T NOTE (99.21) 08/31/99 08/31/01	91282753	19	100	5.5000		5,000,000.00		4,993,750.00	SUNGD		-4,100.00	
A 37792	T NOTE (99.30) 08/31/99 08/31/01	91282753	19	100	5.5000		10,000,000.00		9,987,500.00	SUNGD		11,328.12	
										186,878.45		-4,100.00	

(REMARK)

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INVESTMENTS OUTSTANDING AS OF 12/31/00

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE	MATURITY	DATE	CUSIP	BANK	FUND	CEN	RATE	PAR/SHARES	MARKET VALUE	CURR PRICE	ACCR INT	UNREALIZED GAIN
						BROK	SALE	YTM	TR	BOOK	PRICE		SOURCE	LOSS
A 37793	T NOTE (99.21)				9128275P3	19	100	5.5000		5,000,000.00	4,993,750.00	93.439.23		11,328.12
A 37794	T NOTE (99.21)	08/31/99	08/31/01		9128275P3	74	000	5.6885		4,982,421.88	99,875,000,000	SINGRD		
A 37795	T NOTE (99.21)	08/31/99	08/31/01		9128275P3	19	100	5.5000		5,000,000.00	4,993,750.00	93.439.23		11,328.12
A 37795	T NOTE (99.30)				9128275P3	19	9300	5.5000		4,982,421.88	99,875,000,000	SINGRD		
A 38615	T NOTE (99.14)	08/31/99	08/31/01		9128275P3	19	100	5.5000		9,991,600.00	99,987,500.00	SINGRD	186,878.45	
A 38615	T NOTE (99.14)	11/27/00	08/31/01		9128275P3	40	000	6.2902		45,337,985.59	44,943,750.00	SINGRD	840,953.04	
A 38631	T NOTE (99.21)	12/11/00	08/31/01		9128275P3	19	9500	5.5000		20,000,000.00	19,975,000.00	SINGRD	373,756.90	
A 38646	T NOTE (99.21)	12/14/00	08/31/01		9128275P3	19	931	5.5000		20,236,507.25	19,875,000,000	SINGRD	48,437.50	
A 38656	T NOTE (99.26)	12/21/00	08/31/01		9128275P3	19	100	6.0216		50,000,000.00	49,937,500.00	SINGRD	934,392.26	
A 38658	T NOTE (99.28)	12/21/00	08/31/01		9128275P3	19	100	5.5000		45,000,000.00	44,943,750.00	SINGRD	840,953.04	
A 38627	UNITED STATES TREAS NTS	12/28/00	08/31/01		9128275R9	19	100	5.7962		45,672,581.80	99,875,000,000	SINGRD	840,953.04	
A 37994	T NOTE (99.23)	12/01/00	10/31/01		9128272C5	19	100	5.5000		25,000,000.00	24,968,750.00	SINGRD	467,166.13	
A 37995	T NOTE (99.23)	11/30/99	11/30/01		9128272C5	19	100	5.7151		25,414,893.39	99,875,000,000	SINGRD	5,859.37	
A 35462	T NOTE	11/30/99	11/30/01		9128272C5	19	100	5.8750		26,080,026.76	26,056,875.00	SINGRD	261,616.02	
A 35520	T NOTE (98.2)	12/31/96	12/31/01		9128272E1	19	100	6.0907		25,000,000.00	25,070,312.50	SINGRD	129,120.88	
A 35521	T NOTE (98.10)	01/31/97	01/31/02		9128272G6	19	100	6.0306		25,000,000.00	25,070,312.50	SINGRD	129,120.88	
A 35522	T NOTE (99.11)	01/31/97	01/31/02		9128272G6	19	100	6.1250		25,000,000.00	25,070,312.50	SINGRD	129,120.88	
A 35523	T NOTE (99.11)	01/31/97	01/31/02		9128272G6	19	100	6.1864		10,000,000.00	10,059,375.00	SINGRD	1,651.99	
A 35524	T NOTE (99.25)	01/31/97	01/31/02		9128272G6	19	100	6.2500		10,000,000.00	10,059,375.00	SINGRD	1,651.99	
A 35525	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.7101		10,000,000.00	10,081,250.00	SINGRD	261,548.91	
A 35526	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.2500		20,000,000.00	20,162,500.00	SINGRD	523,097.83	
A 35527	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.2500		10,000,000.00	10,081,250.00	SINGRD	501,131.25	
A 35528	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.5636		19,661,368.75	10,812,500,000	SINGRD	104,619.57	
A 35529	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.4092		4,000,000.00	4,032,500.00	SINGRD	59,375.00	
A 35530	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.2500		10,000,000.00	10,081,250.00	SINGRD	156,929.35	
A 35531	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.4092		6,000,000.00	6,048,750.00	SINGRD	89,062.50	
A 35532	T NOTE (99.11)	01/31/97	01/31/02		9128272G6	19	100	6.4092		5,959,687.50	100,812,500,000	SINGRD	52,275.00	
A 35524	T NOTE (99.25)	01/31/97	01/31/02		9128272G6	19	100	6.2500		5,000,000.00	5,040,625.00	SINGRD	130,774.46	
A 35525	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3051		4,988,350.00	100,812,500,000	SINGRD	132,031.30	
A 35526	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.2500		10,000,000.00	10,081,250.00	SINGRD	261,548.91	
A 35527	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	132,031.30	
A 35528	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.2500		10,000,000.00	10,081,250.00	SINGRD	261,548.91	
A 35529	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35530	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35531	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35532	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35533	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35534	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35535	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35536	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35537	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35538	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35539	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35540	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35541	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35542	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35543	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35544	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35545	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35546	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35547	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35548	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35549	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35550	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35551	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35552	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35553	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35554	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35555	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35556	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35557	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35558	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35559	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35560	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35561	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35562	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35563	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35564	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35565	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35566	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35567	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35568	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35569	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35570	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD	261,548.91	
A 35571	T NOTE (99.16)	01/31/97	01/31/02		9128272G6	19	100	6.3702		9,949,218.70	100,812,500,000	SINGRD		

INVESTMENTS OUTSTANDING AS OF 12/31/00

MAJOR SORT KEY IS ICC#

INVEST DESCRIPTION NUMBER	PURCHASE MATURITY DATE	CUSIP	BANK BOOK	FUND CPM RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT UNREALIZED GAIN PRCE SOURCE UNREALIZED LOSS
A 38099 T NOTE (99.18)	01/31/00 01/31/02	9128275X6	19	100 6.3750	8,000,000.00	8,072,500.00	213,423.91
A 38100 T NOTE (99.25)	01/31/00 01/31/02	9128275X6	19	100 6.6121	100,966,500.00	107,500.00	
A 38101 T NOTE (99.18)	01/31/00 01/31/02	9128275X6	19	100 6.3750	7,981,250.00	91,250.00	
A 35724 T NOTE (99.16)	04/30/97 04/30/02	9128272S0	19	100 6.6250	100,962,500.00	107,500.00	
A 38374 T NOTE (99.16)	06/30/00 06/30/02	9128272Y7	19	100 6.2500	25,328,125.00	212,775.00	
A 38375 T NOTE (99.16)	06/30/00 06/30/02	9128272Y7	19	100 6.5249	101,312,500.00	455,078.12	
A 38376 T NOTE (99.16)	06/30/00 06/30/02	9128272Y7	19	100 6.5249	25,328,125.00	455,078.12	
A 36594 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	5005 5.5000	201,562.50	2,552.50	
A 36595 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	100 5.5000	8,650,000.00	110,845.63	
A 36596 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	3052 5.5000	150,000.00	1,914.38	
A 36597 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	3051 5.5000	1,000,000.00	12,312.50	
A 33942 T NOTE (98.20)	09/27/94 08/15/03	9128274U3	19	9530 4.3250	9,966,600.00	-207,225.00	
A 37126 T NOTE (99.22)	11/16/98 11/15/03	9128274U3	19	100 4.2500	10,000,000.00	-120,312.50	
A 37130 T NOTE (98.25)	11/16/98 11/15/03	9128274U3	19	100 4.2500	9,879,687.50	-156,179.56	
A 37138 T NOTE (99.8)	11/16/98 11/15/03	9128274U3	19	100 4.2500	10,000,000.00	-164,843.75	
A 37141 T NOTE (99.8)	11/16/98 11/15/03	9128274U3	19	100 4.2500	9,925,000.00	-156,179.56	
A 37143 T NOTE (98.26)	11/16/98 11/15/03	9128274U3	19	100 4.2500	10,000,000.00	-118,750.00	
A 37144 T NOTE (98.26)	11/16/98 11/15/03	9128274U3	19	100 4.2500	10,000,000.00	-119,531.25	
A 38616 T NOTE (95.26)	11/16/98 11/15/03	9128274U3	19	100 4.2500	39,566,875.00	-529,375.00	
A 38617 T NOTE (96.26)	11/16/98 11/15/03	9128274U3	19	100 4.2500	14,391,253.03	270,703.12	
A 37318 T NOTE (99.22)	02/16/99 02/15/04	9128275A6	74	100 4.8246	14,950,781.25	-174,218.75	
A 37319 T NOTE (99.12)	02/16/99 02/15/04	9128275A6	74	100 4.8246	15,000,000.00	-79,687.50	
A 38473 T NOTE (95.27)	08/15/00 02/15/04	9128275A6	19	100 4.7500	15,000,000.00	452,343.75	

(RETIRED)

INVESTMENTS OUTSTANDING AS OF 12/31/00

MAJOR SORT KEY IS ICC4

INVEST NUMBER	DESCRIPTION	PURCHASE	MATURITY	DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE	YTM RTR	PAR/SHARES	BOOK	MARKET PRICE	CURR ACCR	INT UNREALIZED	GAIN LOSS
A 38474	T NOTE (95.27)	08/15/00	02/15/04		9128275A6	19	100	4.7500	5.1222	15,000,000.00	14,826,562.50	269,123.64		452,343.75	
A 38476	T NOTE (95.27)	08/15/00	02/15/04		9128275A6	45	100	6.0915	5.1222	14,374,218.75	98,8437500000	269,123.64		452,343.75	
A 38477	T NOTE (95.18)	08/15/00	02/15/04		9128275A6	89	100	6.0915	5.1222	14,374,218.75	98,8437500000	269,123.64		452,343.75	
A 37949	T NOTE (99.15)	08/15/00	02/15/04		9128275F5	19	100	6.1845	5.1222	15,000,000.00	14,826,562.50	269,123.64		454,531.25	
A 38273	T NOTE (99.22)	05/10/00	05/15/04		9128275F5	45	100	5.8824	5.1222	20,000,000.00	20,062,500.00	136,325.97		556,250.00	
A 38274	T NOTE (99.22)	05/10/00	05/15/04		9128275F5	19	100	5.2500	5.1222	10,000,000.00	10,315,000.00	68,162.98		564,062.50	
A 38275	T NOTE (99.22)	05/10/00	05/15/04		9128275F5	87	100	6.7931	5.1222	10,000,000.00	10,315,000.00	68,162.98		565,625.00	
A 38276	T NOTE (99.22)	05/10/00	05/15/04		9128275F5	19	100	5.2500	5.1222	10,000,000.00	10,031,320.00	68,162.98		564,062.50	
A 38276	T NOTE (99.22)	05/10/00	05/15/04		9128275F5	89	100	6.7885	5.1222	9,467,187.50	10,315,000.00	120,062,500.00		1,128,125.00	
A 38276	T NOTE (99.22)	05/10/00	05/15/04		9128275F5	19	100	5.2500	5.1222	20,000,000.00	20,062,500.00	136,325.97		564,062.50	
SUBTOTAL (Investment Type) 12 TREASURY NOTES 33.48% (M)															
5.5122 100,405,000.00 100,257,575.01 14,208,630.62 11,152,893.66															
5.9383 997,213,533.73 99,8538430000 -1,701,318.75															
A 38582	FEDERAL NATL MFG ASSN DISC N	10/24/00	01/18/01		313589A70	19	100	6.4300	5.1222	50,000,000.00	49,853,138.89	616,208.34		4,958.33	
A 38452	FEDERAL NATL MFG ASSN DISC N	08/04/00	01/25/01		313589BAA	19	9530	6.4400	5.1222	15,000,000.00	14,937,800.00	402,500.00		2,200.00	
A 38453	FEDERAL NATL MFG ASSN DISC N	08/04/00	01/25/01		313589BAA	40	000	6.4469	5.1222	14,533,100.00	99,5853333333				
A 38454	FEDERAL NATL MFG ASSN DISC N	08/04/00	01/25/01		313589BAA	19	923	6.4400	5.1222	15,000,000.00	14,937,800.00	402,500.00		2,200.00	
A 38455	FEDERAL NATL MFG ASSN DISC N	08/04/00	01/25/01		313589BAA	40	000	6.4469	5.1222	14,533,100.00	99,5853333333				
A 38457	FEDERAL NATL MFG ASSN DISC N	08/04/00	02/01/01		313589BAA	19	901	6.4400	5.1222	10,000,000.00	99,946,438.89	268,333.33		1,894.45	
A 38457	FEDERAL NATL MFG ASSN DISC N	08/04/00	02/01/01		313589BAA	45	100	6.6555	5.1222	9,676,211.11	99,4643888889	939,166.67		6,630.55	
A 38457	FEDERAL NATL MFG ASSN DISC N	08/04/00	02/01/01		313589BAA	40	000	6.6555	5.1222	35,000,000.00	34,812,536.11				
A 38457	FEDERAL NATL MFG ASSN DISC N	08/04/00	02/01/01		313589BAA	40	000	6.6555	5.1222	35,000,000.00	34,812,536.11				
A 38457	FEDERAL NATL MFG ASSN DISC N	08/04/00	02/01/01		313589BAA	40	000	6.6555	5.1222	35,000,000.00	34,812,536.11				
A 38559	FEDERAL NATL MFG ASSN DISC N	12/19/00	03/26/01		313589DNO	19	100	6.1800	5.1222	5,000,000.00	4,928,483.33	11,158.33		583.33	
A 38559	FEDERAL NATL MFG ASSN DISC N	12/19/00	03/26/01		313589DNO	40	000	6.2846	5.1222	4,916,741.67	98,5696666667				
A 38559	FEDERAL NATL MFG ASSN DISC N	10/11/00	03/29/01		313589DNY	19	7622	6.3300	5.1222	19,000,000.00	12,807,415.83	187,438.33		6,283.33	
A 38560	FEDERAL NATL MFG ASSN DISC N	10/11/00	04/05/01		313589F21	19	9901	6.3300	5.1222	5,000,000.00	4,920,622.22	72,091.67		3,263.68	
A 38620	FEDERAL NATL MFG ASSN DISC N	11/29/00	05/24/01		313589HDB	19	100	6.2700	5.1222	15,000,000.00	14,653,225.00	86,212.50		46,812.50	
A 38562	FEDERAL NATL MFG ASSN DISC N	10/11/00	06/21/01		313589HDB	40	9530	6.2500	5.1222	20,000,000.00	19,447,100.00	284,722.22		40,850.00	
A 38574	FEDERAL NATL MFG ASSN DISC N	10/18/00	10/05/01		313589HPS	19	100	6.1100	5.1222	5,000,000.00	4,782,812.50	63,643.83		17,677.78	
A 38575	FEDERAL NATL MFG ASSN DISC N	10/18/00	10/05/01		313589HPS	19	100	6.1050	5.1222	20,000,000.00	19,131,250.00	254,375.00		70,741.67	
A 38642	FEDERAL NATL MFG ASSN DISC N	12/14/00	11/02/01		313589NTE	19	9530	6.7400	5.1222	27,000,000.00	25,771,500.00	77,490.00		30,525.00	
5.0517 27,609,485.00 95,2500000000															

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	CPN RATE	FIND RATE	PAR/SHARES	MARKET VALUE	CURR ACCT	INT UNREALIZED LOSS
NUMBER					BROK		YTM TR	BOOK	MARKET PRICE	PRICE SOURCE	
A 38643	FEDERAL NATL MFG ASSN DISC N	12/14/00	11/02/01	313589MT6	19	930	5.7400	23,000,000.00	21,907,500.00	66.010.00	26,002.78
A 38633	FEDERAL NATL MFG ASSN DISC N	12/11/00	11/30/01	313589PFX3	40	000	6.0517	21,815,487.22	95,250,000,000	SUNGDARD	
					19	9530	5.7200	25,000,000.00	23,703,125.00	83.416.67	25,875.00
					45	000	6.0609	23,593,833.33	94,815,000,000	SUNGDARD	
SUBTOTAL (Investment Type) 41	FNMA DISCOUNT NO	9.23%	(H)				6.1910	283,000,000.00	276,466,747.77	3,815,268.89	266,698.60
							6.4281	272,404,780.28	97,69849700000		
A 38597	FEDL HOME LOAN BK CONS DISC	11/09/00	01/02/01	313385AB2	19	927	6.4400	8,000,000.00	7,998,620.00	75.848-.89	51.11
A 38652	FEDL HOME LOAN BK CONS DISC	12/19/00	03/14/01	313385DA1	19	000	6.5028	7,922,720.00	99,9827500000	SUNGDARD	
A 38657	FEDL HOME LOAN BK CONS DISC	12/27/00	03/28/01	313385DQ6	19	000	6.2715	10,000,000.00	9,877,600.00	22.316.67	1,200.00
A 38561	FEDL HOME LOAN BK CONS DISC	10/11/00	04/06/01	313385DZ6	19	100	6.0900	9,854,083.33	98,7760000000	SUNGDARD	
A 38583	FEDL HOME LOAN BK CONS DISC	10/24/00	04/20/01	313385E17	19	000	6.1850	19,692,116.67	19,707,600.00	16.916.67	-1,433.34
A 38623	FEDL HOME LOAN BK CONS DISC	11/30/00	05/09/01	313385F30	19	000	6.2000	35,000,000.00	34,439,368.00	504,611.67	24,013.89
A 38636	FEDL HOME LOAN BK CONS DISC	11/21/00	05/11/01	313385F51	19	000	6.5333	33,910,712.50	98,3981944444	SUNGDARD	
A 38626	FEDL HOME LOAN BK CONS DISC	12/04/00	05/23/01	313385G13	19	000	6.2700	15,000,000.00	14,724,320.83	180,262.50	9,083.33
A 38634	FEDL HOME LOAN BK CONS DISC	12/04/00	06/01/01	313385G33	19	000	6.1800	14,534,975.00	98,1621388889	SUNGDARD	
A 38636	FEDL HOME LOAN BK CONS DISC	12/04/00	06/01/01	313385G43	19	000	6.3658	39,828,734.04	39,104,155.55	220,053.19	55,366.36
A 38634	FEDL HOME LOAN BK CONS DISC	12/11/00	06/01/01	313385H33	19	000	6.2600	30,000,000.00	97,9342222222	SUNGDARD	
A 38636	FEDL HOME LOAN BK CONS DISC	12/12/00	09/28/01	313385H58	19	000	6.4518	29,107,950.00	29,370,583.33	213,883.33	48,750.00
A 38626	FEDL HOME LOAN BK CONS DISC	12/04/00	05/23/01	313385H77	19	000	6.1800	24,270,416.67	97,9019444444	SUNGDARD	
A 38634	FEDL HOME LOAN BK CONS DISC	12/04/00	06/01/01	313385H83	19	000	6.1500	15,000,000.00	14,634,454.17	120,166.67	36,486.10
A 38634	FEDL HOME LOAN BK CONS DISC	12/04/00	06/01/01	313385H93	19	000	6.3440	14,541,312.50	97,5630277778	SUNGDARD	
A 38636	FEDL HOME LOAN BK CONS DISC	10/18/00	06/27/01	313385H95	19	000	6.2089	30,000,000.00	29,268,908.33	105,525.00	27,683.33
A 38636	FEDL HOME LOAN BK CONS DISC	12/12/00	09/28/01	313385H98	19	9901	6.4813	8,609,400.00	8,742,907.50	116,250.00	17,257.50
					40	000	5.8200	25,000,000.00	23,914,375.00	80,833.33	5,625.00
							6.1063	23,827,916.67	95,6575000000	SUNGDARD	
SUBTOTAL (Investment Type) 43	FEDERAL HOME LOA	8.56%	(H)				6.1665	261,929,000.00	256,209,962.25	1,728,447.92	246,910.29
							6.3525	254,236,037.38	97,81656900000		-1,433.34
A 38596	FEDL HOME LN MFG CORP DISC N	11/09/00	01/02/01	313397AB7	19	924	6.4500	25,000,000.00	24,995,687.50	237,395.83	166.67

(REFRKT)
 INVESTMENTS OUTSTANDING AS OF 12/31/00
 MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	YTM RATE	PAR/SHARES	MARKET PRICE	CURR ACCT	INT	UNREALIZED GAIN
						SAFE	YTM RATE	BOOK	VALUE	PRICE	SOURCE	LOSS
A 38585	SALOMON SB C/P	10/27/00	01/05/01	79540N050	19	100	6.5000	25,000,000.00	24,982,000.00			297,916.66
					89	000	6.5832	24,684,027.78	99,9280000000	SUNGDARD		55.56
A 38587	QUINCY CP	11/02/00	01/08/01	748380N85	19	100	6.5800	49,000,000.00	48,958,260.00			537,366.66
					40	000	6.6616	48,399,940.56	99,8740000000	SUNGDARD		952.78
A 38521	MERRILL LYNCH CP	09/18/00	01/09/01	59018JN91	19	100	6.5100	20,000,000.00	19,971,200.00			379,750.00
					45	000	6.6458	19,591,316.67	99,8560000000	SUNGDARD		133.33
A 38588	SALOMON CP	11/02/00	01/12/01	79540N0C5	19	100	6.5300	29,940,600.00	29,940,600.00			326,500.00
					89	000	6.6152	29,613,641.67	99,8020000000	SUNGDARD		458.33
A 38565	MERRILL C/P	10/13/00	01/17/01	59018JN33	19	100	6.4800	30,000,000.00	29,913,600.00			432,000.00
					45	000	6.5939	29,481,600.00	99,7120000000	SUNGDARD		0.00
A 38581	MERRILL LYNCH C/P	10/23/00	01/19/01	59018JN36	19	100	6.5200	10,000,000.00	9,967,600.00			124,966.67
					45	000	6.6244	9,842,433.33	99,6760000000	SUNGDARD		200.00
A 38577	COCOA COLA CP	10/24/00	01/30/01	19121LDM1	19	9530	6.4600	45,000,000.00	44,765,100.00			557,175.00
					45	000	6.5756	44,208,650.00	99,4780000000	SUNGDARD		-725.00
A 38617	MERRILL LYNCH CP	11/28/00	01/30/01	59018JN00	19	100	6.5800	50,000,000.00	49,479,000.00			310,722.22
					45	000	6.6567	49,424,250.00	99,4780000000	SUNGDARD		4,027.78
A 38598	WELLS FARGO CP	11/16/00	02/01/01	94790FP12	19	1	6.4500	21,300,000.00	21,181,146.00			176,636.16
					41	000	6.5814	21,004,326.42	99,4420000000	SUNGDARD		183.42
A 38654	SALOMON SB C/P	12/20/00	02/08/01	79540N0P2	19	100	6.4500	30,000,000.00	29,794,800.00			64,500.00
					89	000	6.5083	29,731,650.00	99,3160000000	SUNGDARD		-950.00
A 38619	SALOMON SB C/P	11/29/00	02/09/01	79540N0F2	19	100	6.5300	25,000,000.00	24,673,500.00			149,645.83
					89	000	6.6164	24,673,500.00	99,2980000000	SUNGDARD		1,540.00
A 38612	SALOMON C/P	11/20/00	02/12/01	79540N0C3	19	100	6.5200	33,000,000.00	32,750,520.00			251,020.00
					89	000	6.6207	32,497,960.00	99,2440000000	SUNGDARD		452,467.50
A 38578	LOCENT TECH CP	10/24/00	02/14/01	54946JPE6	19	9530	6.4500	36,600,000.00	36,310,128.00			29,670.00
					45	000	6.5833	35,859,002.50	99,2080000000	SUNGDARD		-1,342.00
A 38579	LOCENT TECH CP	10/24/00	02/14/01	54946JPE6	19	1	6.4500	2,400,000.00	2,351,410.00			19,2080000000
					45	000	6.5833	2,351,410.00	19,512,062.00			163,367.72
A 38599	WELLS FARGO CP	11/16/00	02/23/01	94790FP09	19	928	6.4900	19,700,000.00	19,348,404.25			52,244.50
					41	000	6.6079	19,348,404.25	99,0460000000	SUNGDARD		92.75
A 38600	WELLS FARGO CP	11/16/00	02/23/01	94790FP09	19	929	6.4900	6,187,560.75	6,187,560.75			186,333.33
					41	000	6.6079	6,187,560.75	99,581,333.33	SUNGDARD		11,333.33
A 38628	SALOMON SB C/P	12/06/00	03/02/01	79540N0Q24	19	100	6.4500	39,383,666.67	39,383,666.67			
					89	000	6.5098	498,300,000.00	495,779,239.33			4,588,532.25
							6.6041	491,172,940.60	99,4941800000			20,871.48
												-3,105.00
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER 16.56% (M)												
A 38437	BK AMER C.D.	07/19/00	01/02/01	06050E0E8	19	100	6.8600	50,000,000.00	50,000,374.87			1,581,611.11
					40	000	6.8600	50,000,000.00	100,0007493300	SUNGDARD		374.87
A 38572	BK AMER C.D.	10/17/00	01/03/01	06050E0E3	19	100	6.6300	18,205,000.00	18,205,030.24			254,809.32
					40	000	6.6300	18,205,000.00	100,0001660973	SUNGDARD		30.24
A 38573	BK AMER C.D.	10/17/00	01/03/01	06050E0E3	19	1	6.6300	9,795,000.00	9,795,016.27			16.27
					40	000	6.6300	9,795,000.00	100,0001660973	SUNGDARD		
A 38554	BK AMER C.D.	09/26/00	01/16/01	06050E0T7	19	100	6.6400	25,000,000.00	25,000,050.44			447,277.78
					40	000	6.6400	25,000,000.00	100,0002017502	SUNGDARD		50.44

(REFTEXT)
INVESTMENTS OUTSTANDING AS OF 12/31/00
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	YTM RATE	PAR/SHARES	BOOK	MARKET VALUE	MARKET PRICE	CURR ACQD	INT	UNREALIZED GAIN
A 38554	BK AMER C.D.	10/10/00	01/16/01	06050E017	19	9530	6.5400	20,000,000.00		19,999,316.41	301,566.67			-683.59
A 38590	BK AMER CD	11/02/00	01/16/01	06050E014	19	1000	6.6000	50,000,000.00		99,99658207033				550,000.00
A 38589	BK AMER CD	11/02/00	01/16/01	06050E014	19	1000	6.6000	50,000,000.00		100,0004199091				209.95
A 38591	BK AMER C.D.	11/02/00	01/31/01	06050E017	19	1000	6.6000	20,000,000.00		20,000,162.28				162.28
A 38592	BK AMER C.D.	11/07/00	01/31/01	06050E017	19	1000	6.6200	50,000,000.00		100,0008113761				505,694.44
A 38564	BK AMER C.D.	10/13/00	02/02/01	06050E017	19	1000	6.6300	43,000,000.00		50,00101509177				593.20
A 38546	BK AMER CD	10/02/00	02/05/01	06050E014	19	1000	6.6500	35,000,000.00		100,0013795364				751.28
A 38555	BK AMER C.D.	10/10/00	02/13/01	06050E015	19	9530	6.6400	50,000,000.00		50,001,296.75				1,296.75
A 38556	BK AMER C.D.	10/10/00	02/13/01	06050E013	19	9530	6.6400	50,000,000.00		100,0025934976				1,705.06
A 38516	BK AMER C.D.	09/06/00	03/06/01	06050E017	19	1000	6.6700	25,000,000.00		100,0034101222				4,998.51
A 38517	BK AMER C.D.	09/06/00	03/13/01	06050E011	19	9530	6.5400	50,000,000.00		100,0199940569				2,405.45
A 38553	BK AMER C.D.	09/06/00	03/20/01	06050E013	19	1000	6.6700	25,000,000.00		100,0048109079				6,060.16
A 38552	BK AMER C.D.	10/10/00	03/20/01	06050E017	19	1000	6.5400	50,000,000.00		12,000,0632.66				13,840.95
A 38548	BK AMER C.D.	11/07/00	03/21/01	06050E011	19	1000	6.6400	50,000,000.00		100,0052721372				632.66
A 38549	BK AMER C.D.	10/10/00	03/27/01	06050E011	19	9902	6.6400	4,000,000.00		50,013,840.95				2,775.96
A 38550	BK AMER C.D.	10/10/00	03/27/01	06050E011	19	9901	6.6400	4,000,000.00		7,000,000.00				1,156.65
A 38551	BK AMER C.D.	10/10/00	03/27/01	06050E011	19	7622	6.6400	13,000,000.00		100,0289162208				2,024.14
A 38552	BK AMER C.D.	10/10/00	03/27/01	06050E011	19	1000	6.6400	16,400,000.00		15,003,755.11				3,759.11
A 38544	BK AMER C.D.	10/10/00	03/27/01	06050E011	19	9902	6.6400	4,000,000.00		16,404,742.66				4,742.66
A 38545	BK AMER C.D.	10/10/00	03/27/01	06050E011	19	1000	6.6100	35,000,000.00		100,0289162208				21,065.78
A 38546	BK AMER C.D.	11/21/00	04/16/01	06050E016	19	1000	6.6100	35,000,000.00		33,023,624.15				263,481.94
A 38644	BK AMER C.D.	12/14/00	05/10/01	06050E016	19	1000	6.3400	25,000,000.00		24,999,209.95				23,624.15
A 38647	BK AMER C.D.	12/15/00	05/22/01	06050E012	19	1000	6.3200	9,000,000.00		8,999,037.82				-790.05
A 38648	BK AMER C.D.	12/15/00	05/22/01	06050E012	19	859	6.3200	5,000,000.00		99,98930916059				-962.18
A 38649	BK AMER C.D.	12/15/00	05/22/01	06050E012	19	924	6.3200	4,000,000.00		99,98930916059				-534.54
A 38650	BK AMER C.D.	12/15/00	05/22/01	06050E012	19	900	6.3200	9,000,000.00		8,999,037.82				-427.63
A 38651	BK AMER C.D.	12/15/00	05/22/01	06050E012	19	900	6.3200	9,000,000.00		99,98930916059				-962.18

INVESTMENTS OUTSTANDING AS OF 12/31/00
MAJOR SORT KEY IS ICC#

MAJOR SORT KEY IS ICC#

[illegible]

(SIRFT)											
INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/PURP	CURN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38621	UNITED STATES TREAS BILL	9127955VB	100	03/01/01	11/30/00	000	6.040	6.134	98.473	25,000,000.00	24,318,305.56
A 38570	UNITED STATES TREAS BILL	9127955YC	100	03/22/01	10/17/00	000	6.995	6.155	97.402	25,000,000.00	24,350,541.67
A 38558	T BILL	9127955AC	9530	04/05/01	10/11/00	000	6.055	6.240	97.040	20,000,000.00	19,407,955.56
A 38601	UNITED STATES TREAS BILL	9127955CA	9902	05/31/01	11/20/00	000	6.040	6.243	96.778	9,000,000.00	8,710,000.00
A 38611	UNITED STATES TREAS BILL	9127955C4	9901	05/31/01	11/20/00	000	6.040	6.240	96.779	21,000,000.00	20,323,600.00
SUBTOTAL (Investment Type) 11 TREASURY BILLS							6.032	6.192	97.410	100,000,000.00	97,410,402.79
3.27%(C)											
A 36757	T NOTE (100.2)	9128278E9	100	05/15/01	05/15/98	000	5.625	5.614	100.031	30,000,000.00	30,009,375.00
A 36761	T NOTE (100.2)	9128278E9	100	05/15/01	05/15/98	000	5.625	5.614	100.031	30,000,000.00	30,009,375.00
A 37602	T NOTE (99.21)	9128275H1	9530	07/31/01	06/01/99	000	5.250	5.434	99.656	8,000,000.00	7,972,504.35
A 38638	T NOTE (99.22)	9128275L2	931	07/31/01	12/14/00	000	5.200	6.000	101.720	50,000,000.00	50,860,054.30
A 35192	T NOTE (97.8)	912827892	100	08/15/01	08/15/96	000	7.875	8.565	97.241	7,000,000.00	6,806,886.65
A 35213	T NOTE (98.27)	912827539	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A 35214	T NOTE (98.27)	912827539	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A 35215	T NOTE (98.27)	912827539	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A 35224	T NOTE (97.11)	912827539	100	08/31/01	08/31/99	000	5.500	7.152	97.304	5,000,000.00	4,865,176.64
A 37867	T NOTE (99.20)	9128275E3	100	08/31/01	08/31/99	000	5.500	6.613	99.789	5,000,000.00	4,980,453.13
A 37887	T NOTE (99.20)	9128275E3	100	08/31/01	08/31/99	000	5.500	6.613	99.789	5,000,000.00	4,980,453.13
A 37888	T NOTE (99.235)	9128275E3	100	08/31/01	08/31/99	000	5.500	6.647	99.727	10,000,000.00	9,972,656.25
A 37789	T NOTE (99.21)	9128275E3	100	08/31/01	08/31/99	000	5.500	6.668	99.648	5,000,000.00	4,982,421.88
A 37790	T NOTE (99.30)	9128275E3	100	08/31/01	08/31/99	000	5.500	5.545	99.916	10,000,000.00	9,991,600.00
A 37791	T NOTE (99.30)	9128275E3	100	08/31/01	08/31/99	000	5.500	5.545	99.916	10,000,000.00	9,991,600.00
A 37792	T NOTE (99.30)	9128275E3	100	08/31/01	08/31/99	000	5.500	5.545	99.916	10,000,000.00	9,991,600.00
A 37793	T NOTE (99.30)	9128275E3	100	08/31/01	08/31/99	000	5.500	5.545	99.916	10,000,000.00	9,991,600.00
A 37794	T NOTE (99.21)	9128275E3	100	08/31/01	08/31/99	000	5.500	5.688	99.648	5,000,000.00	4,982,421.88
A 37795	T NOTE (99.21)	9128275E3	100	08/31/01	08/31/99	000	5.500	5.688	99.648	5,000,000.00	4,982,421.88
A 38631	T NOTE (99.14)	9128275E3	9530	08/31/01	08/31/99	000	5.500	5.545	99.916	10,000,000.00	9,991,600.00
A 38632	T NOTE (99.14)	9128275E3	9530	08/31/01	11/27/00	000	5.500	6.260	100.751	45,000,000.00	45,337,985.59
A 38633	T NOTE (99.21)	9128275E3	931	08/31/01	12/14/00	000	5.500	6.016	101.183	20,000,000.00	20,236,507.25
A 38634	T NOTE (99.21)	9128275E3	931	08/31/01	12/14/00	000	5.500	6.022	101.228	50,000,000.00	50,618,058.18
A 38635	T NOTE (99.21)	9128275E3	100	08/31/01	12/21/00	000	5.500	5.796	101.495	45,000,000.00	45,672,581.80
A 38658	T NOTE (99.28)	9128275E3	100	08/31/01	12/28/00	000	5.500	5.715	101.660	25,000,000.00	25,418,893.39
A 38657	UNITED STATES TREAS NTS	9128275E3	100	11/30/01	12/01/00	000	5.875	6.091	100.308	26,000,000.00	26,080,026.76
A 37994	T NOTE (99.23)	9128275C5	100	11/30/01	11/30/99	000	5.875	6.031	99.711	25,000,000.00	24,927,334.38
A 37995	T NOTE (99.23)	9128275C5	100	11/30/01	11/30/99	000	5.875	6.031	99.711	25,000,000.00	24,927,334.38
A 35462	T NOTE (99.2)	9128275E1	100	12/31/01	12/31/96	000	6.125	6.166	99.766	10,000,000.00	9,976,662.50
A 35520	T NOTE (98.10)	9128275G6	100	01/31/02	01/31/97	000	6.250	6.710	96.073	20,000,000.00	19,601,662.50
A 35521	T NOTE (99.12)	9128275G6	100	01/31/02	01/31/97	000	6.250	6.654	96.307	20,000,000.00	19,616,368.75
A 35522	T NOTE (99.11)	9128275G6	100	01/31/02	01/31/97	000	6.250	6.409	99.328	6,000,000.00	5,973,187.50
A 35523	T NOTE (99.11)	9128275G6	100	01/31/02	01/31/97	000	6.250	6.409	99.328	6,000,000.00	5,973,187.50
A 35524	T NOTE (99.25)	9128275G6	100	01/31/02	01/31/97	000	6.250	6.305	99.767	5,000,000.00	4,968,350.00
A 35525	T NOTE (99.16)	9128275G6	100	01/31/02	01/31/97	000	6.250	6.370	99.492	10,000,000.00	9,949,218.70
A 35526	T NOTE (99.16)	9128275G6	100	01/31/02	01/31/97	000	6.250	6.362	99.484	10,000,000.00	9,948,437.50
A 35527	T NOTE (99.16)	9128275G6	100	01/31/02	01/31/97	000	6.250	6.331	99.531	10,000,000.00	9,945,125.00
A 35528	T NOTE (99.16)	9128275G6	100	01/31/02	01/31/97	000	6.250	6.370	99.492	10,000,000.00	9,949,218.75
A 38096	T NOTE (99.18)	9128275X6	1	01/31/02	01/31/00	000	6.375	6.616	99.555	8,000,000.00	7,964,375.00

A	38097	T	NOTE	(99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,625.00	
A	38098	T	NOTE	(99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,625.00	
A	38099	T	NOTE	(99.18)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.502	99.563	8,000,000.00	7,965,000.00	
A	38100	T	NOTE	(99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.502	99.563	8,000,000.00	7,965,000.00	
A	38101	T	NOTE	(99.18)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.512	99.563	8,000,000.00	7,965,000.00	
A	35724	T	NOTE	(99.16)	9128272S0	100	04/30/02	06/30/97	000	6.625	6.753	99.466	10,000,000.00	9,946,600.00	
A	38374	T	NOTE	(99.16)	9128272Y7	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88	
A	38375	T	NOTE	(99.16)	9128272Y7	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88	
A	38376	T	NOTE	(99.16)	9128272Y7	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88	
A	36594	T	NOTE	(99.16)	9128274B5	5005	03/31/03	03/31/98	000	5.500	5.615	99.505	200,000.00	199,010.00	
A	36595	T	NOTE	(99.16)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.615	99.505	8,650,000.00	8,606,732.50	
A	36596	T	NOTE	(99.16)	9128274B5	3052	03/31/03	03/31/98	000	5.500	5.615	99.505	150,000.00	149,257.50	
A	36597	T	NOTE	(99.16)	9128274B5	3051	03/31/03	03/31/98	000	5.500	5.604	99.550	1,000,000.00	995,500.00	
A	33942	T	NOTE	(98.20)	9128274U3	9535	08/15/03	09/27/94	000	5.750	7.520	88.625	5,000.00	4,431.25	
A	37126	T	NOTE	(99.22)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.325	98.666	10,000,000.00	9,966,600.00	
A	37130	T	NOTE	(98.22)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.322	98.797	10,000,000.00	9,879,687.50	
A	37138	T	NOTE	(99.8)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.421	98.242	10,000,000.00	9,924,218.75	
A	37141	T	NOTE	(99.8)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.419	98.250	10,000,000.00	9,925,000.00	
A	37143	T	NOTE	(98.26)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.555	98.781	10,000,000.00	9,878,125.00	
A	37144	T	NOTE	(98.26)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.553	98.781	10,000,000.00	9,878,906.25	
A	37146	T	NOTE	(98.30)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.454	98.917	40,000,000.00	39,566,875.00	
A	38616	T	NOTE	(96.26)	9128274U3	100	11/15/03	12/11/90	000	4.250	5.816	95.942	15,000,000.00	14,391,252.36	
A	38632	T	NOTE	(96.26)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.825	99.375	15,000,000.00	14,950,781.25	
A	37378	T	NOTE	(99.12)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.892	99.375	15,000,000.00	14,906,250.00	
A	37379	T	NOTE	(99.12)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.892	99.375	15,000,000.00	14,906,250.00	
A	38473	T	NOTE	(95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75	
A	38474	T	NOTE	(95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75	
A	38476	T	NOTE	(95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75	
A	38477	T	NOTE	(95.18)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.184	95.547	20,000,000.00	14,532,031.25	
A	37949	T	NOTE	(99.17)	9128275F5	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,506,250.00	
A	38273	T	NOTE	(99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.656	10,000,000.00	9,467,187.50	
A	38274	T	NOTE	(99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.793	94.656	10,000,000.00	9,465,625.00	
A	38275	T	NOTE	(99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.656	10,000,000.00	9,467,187.50	
A	38276	T	NOTE	(99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.656	10,000,000.00	9,467,187.50	
SUBTOTAL (Investment Type) 12 TREASURY NOTES															
33.50% (C)															
5.512 5.939 99.324 1,004,005,000.00 997,213,533.73															
A	38582	FEDERAL	NATL	MTG ASSN	DI	3135899AT0	100	01/18/01	10/24/00	000	6.430	6.530	98.464	50,000,000.00	49,231,972.22
A	38452	FEDERAL	NATL	MTG ASSN	DI	3135899AA0	9530	01/25/01	08/04/00	000	6.440	6.647	96.887	15,000,000.00	14,533,100.00
A	38453	FEDERAL	NATL	MTG ASSN	DI	3135899AA0	923	01/25/01	08/04/00	000	6.440	6.647	96.887	15,000,000.00	14,533,100.00
A	38455	FEDERAL	NATL	MTG ASSN	DI	3135899H5	901	02/01/01	08/04/00	000	6.440	6.655	96.762	10,000,000.00	9,676,211.11
A	38457	FEDERAL	NATL	MTG ASSN	DI	3135899H5	100	02/01/01	08/04/00	000	6.440	6.655	96.762	35,000,000.00	33,866,738.89
A	38653	FEDERAL	NATL	MTG ASSN	DI	3135899P1	100	03/28/01	12/19/00	000	6.180	6.285	98.335	5,000,000.00	4,916,741.67
A	38659	FEDERAL	NATL	MTG ASSN	DI	3135899P1	7622	03/28/01	10/11/00	000	6.330	6.524	97.028	13,000,000.00	12,613,694.17
A	38660	FEDERAL	NATL	MTG ASSN	DI	3135899Y6	9901	04/05/01	10/11/00	000	6.330	6.532	96.905	5,000,000.00	4,885,266.67
A	38660	FEDERAL	NATL	MTG ASSN	DI	3135899P21	100	05/24/01	11/29/00	000	6.270	6.468	96.935	15,000,000.00	14,540,200.00

(SIRPT)

INVS#	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICKEE)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38562	FEDERAL NATL MTG ASSN DI	313589HD8	9530	06/21/01	10/11/00	000	6.250	6.537	98.608	20,000,000.00	19,121,527.78
A 38574	FEDERAL NATL MTG ASSN DI	313589HP5	100	10/05/01	10/18/00	000	6.110	6.498	98.026	5,000,000.00	4,701,788.89
A 38575	FEDERAL NATL MTG ASSN DI	313589HP5	100	10/05/01	10/18/00	000	6.105	6.493	98.031	20,000,000.00	18,806,133.33
A 38642	FEDERAL NATL MTG ASSN DI	313589NT6	9530	11/02/01	12/14/00	000	5.740	6.052	98.850	27,000,000.00	25,609,485.00
A 38643	FEDERAL NATL MTG ASSN DI	313589NT6	930	11/02/01	12/14/00	000	5.740	6.052	98.850	27,000,000.00	21,815,487.22
A 38633	FEDERAL NATL MTG ASSN DI	313589PX5	9530	11/30/01	12/11/00	000	5.720	6.061	94.375	25,000,000.00	23,593,833.33
SUBTOTAL (Investment Type) 41 FNNM DISCOUNT NOTES							6.191	6.428	96.256	283,000,000.00	272,404,780.28
A 38597	FEDL HOME LOAN BK CONS D	313385HB2	927	01/02/01	11/09/00	000	6.440	6.503	99.034	8,000,000.00	7,992,720.00
A 38652	FEDL HOME LOAN BK CONS D	313385H5A1	100	03/14/01	12/19/00	000	6.180	6.272	98.541	10,000,000.00	9,854,083.33
A 38657	FEDL HOME LOAN BK CONS D	313385H5D6	100	03/28/01	12/27/00	000	6.090	6.185	98.461	20,000,000.00	19,692,116.67
A 38661	FEDL HOME LOAN BK CONS D	313385H5D6	100	04/06/01	10/11/00	000	6.330	6.533	96.888	35,000,000.00	33,910,712.50
A 38683	FEDL HOME LOAN BK CONS D	313385HEP7	100	04/02/01	10/24/00	000	6.270	6.471	96.900	15,000,000.00	14,534,975.00
A 38623	FEDL HOME LOAN BK CONS D	313385HEP7	100	05/09/01	11/30/00	000	6.200	6.376	97.244	39,923,000.00	38,828,334.04
A 38613	FEDL HOME LOAN BK CONS D	313385HEP5	100	05/11/01	11/21/00	000	6.260	6.432	97.027	20,000,000.00	24,107,950.00
A 38625	FEDL HOME LOAN BK CONS D	313385HEP5	100	05/23/01	12/04/00	000	6.180	6.366	97.082	35,000,000.00	29,170,416.67
A 38626	FEDL HOME LOAN BK CONS D	313385HEP3	9530	06/01/01	12/04/00	000	6.150	6.344	96.942	15,000,000.00	14,541,512.50
A 38634	FEDL HOME LOAN BK CONS D	313385HEP3	100	06/01/01	12/11/00	000	6.030	6.209	97.119	30,000,000.00	29,135,700.00
A 38576	FEDL HOME LOAN BK CONS D	313385HMK5	100	06/21/01	10/18/00	000	6.200	6.481	95.660	9,000,000.00	8,609,400.00
A 38636	FEDL HOME LOAN BK CONS D	313385HMK5	9501	09/28/01	12/12/00	000	5.820	6.106	95.312	25,000,000.00	23,827,916.67
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC							6.167	6.352	97.063	261,923,000.00	254,236,037.38
A 38596	FEDL HOME LN MTG CORP DI	313397AB7	924	01/02/01	11/09/00	000	6.450	6.513	99.033	25,000,000.00	24,758,125.00
SUBTOTAL (Investment Type) 44 FWC DISCOUNT NOTES							6.450	6.513	99.033	25,000,000.00	24,758,125.00
A 38635	SALOMON SB C/P	7954W0NA3	100	01/04/01	12/11/00	000	6.600	6.629	98.560	25,000,000.00	24,899,000.00
A 38585	SALOMON SB C/P	7954W0NS0	100	01/05/01	10/27/00	000	6.500	6.383	98.736	25,000,000.00	24,664,027.78
A 38587	QUINCY CP	7954W0NS0	100	01/08/01	11/02/00	000	6.580	6.662	98.775	49,000,000.00	48,399,940.56
A 38521	MERRILL LUNCH CP	590180JN1	100	01/09/01	09/18/00	000	6.510	6.646	97.957	20,000,000.00	19,591,516.67
A 38585	SALOMON CP	590180JN3	100	01/12/01	11/02/00	000	6.530	6.615	98.172	30,000,000.00	29,613,641.67
A 38586	MERRILL C/P	590180JN3	100	01/17/01	10/13/00	000	6.480	6.594	98.272	30,000,000.00	29,481,600.00
A 38581	MERRILL LUNCH C/P	590180JN6	100	01/19/01	10/23/00	000	6.520	6.624	98.424	10,000,000.00	9,842,433.33
A 38577	COCA COLA CP	19121DNW1	9530	01/30/01	10/24/00	000	6.560	6.576	98.241	45,000,000.00	44,208,650.00
A 38617	MERRILL LUNCH CP	590180JN0	100	01/30/01	11/28/00	000	6.580	6.657	98.849	50,000,000.00	49,404,250.00
A 38598	WELLS FARGO CP	94973F0D12	100	02/01/01	11/16/00	000	6.490	6.581	98.612	21,300,000.00	21,024,326.42
A 38619	SALOMON SB C/P	7954W0R02	100	02/08/01	12/29/00	000	6.450	6.508	99.104	30,000,000.00	29,711,250.00
A 38619	SALOMON SB C/P	7954W0R02	100	02/09/01	11/29/00	000	6.530	6.616	98.694	25,000,000.00	24,673,500.00
A 38612	SALOMON C/P	7954W0R03	100	02/12/01	11/20/00	000	6.520	6.621	98.479	33,000,000.00	32,487,960.00
A 38578	LUCENT TECH CP	54946JPE6	9530	02/14/01	10/24/00	000	6.450	6.563	97.975	36,000,000.00	35,859,002.50
A 38579	LUCENT TECH CP	54946JPE6	1	02/14/01	10/24/00	000	6.450	6.563	97.975	2,400,000.00	2,351,410.00
A 38599	WELLS FARGO CP	94973F0DP9	928	02/23/01	11/16/00	000	6.490	6.608	98.215	19,700,000.00	19,346,404.25

(SHEET)
 INVESTMENTS OUTSTANDING AS OF 12/31/00
 MAJOR SORT KEY IS ICC#

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ FUPR	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38600	WELLS FARGO CP	9479F0P09	929	02/23/01	11/16/00	000	6.490	6.608	98.215	6,300,000.00	6,187,560.75
A 38628	SALOMON SB C/P	7954M0Q24	100	03/02/01	12/06/00	000	6.450	6.551	98.459	40,000,000.00	39,383,666.67

SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC 16.50%(C) 6.510 6.604 98.570 498,300,000.00 491,172,940.60

A 38437	BK AMER C.D.	06050C068	100	01/02/01	07/19/00	000	6.860	6.860	100.000	50,000,000.00	50,000,000.00
A 38572	BK AMER C.D.	06050E063	100	01/03/01	10/17/00	000	6.630	6.630	100.000	18,225,000.00	18,225,000.00
A 38573	BK AMER C.D.	06050E063	1	01/03/01	10/17/00	000	6.630	6.630	100.000	9,795,000.00	9,795,000.00
A 38534	BK AMER C.D.	06050E077	100	01/16/01	09/26/00	000	6.640	6.640	100.000	25,000,000.00	25,000,000.00
A 38590	BK AMER C.D.	06050E077	9530	01/16/01	10/10/00	000	6.540	6.540	100.000	20,000,000.00	20,000,000.00
A 38589	BK AMER CD	06050E082	100	01/16/01	11/02/00	000	6.600	6.600	100.000	20,000,000.00	20,000,000.00
A 38591	BK AMER C.D.	06050E082	100	01/31/01	11/07/00	000	6.620	6.620	100.000	50,000,000.00	50,000,000.00
A 38564	BK AMER C.D.	06050E074	100	02/02/01	10/13/00	000	6.630	6.630	100.000	43,000,000.00	43,000,000.00
A 38546	BK AMER CD	06050E074	100	02/05/01	10/02/00	000	6.650	6.650	100.000	35,000,000.00	35,000,000.00
A 38555	BK AMER C.D.	06050E075	9530	02/13/01	10/10/00	000	6.640	6.640	100.000	50,000,000.00	50,000,000.00
A 38556	BK AMER C.D.	06050E075	9530	02/27/01	10/10/00	000	6.640	6.640	100.000	50,000,000.00	50,000,000.00
A 38516	BK AMER C.D.	06050E087	100	03/06/01	09/06/00	000	6.570	6.570	100.000	25,000,000.00	25,000,000.00
A 38517	BK AMER C.D.	06050E087	100	03/20/01	09/06/00	000	6.540	6.540	100.000	50,000,000.00	50,000,000.00
A 38553	BK AMER C.D.	06050E088	100	03/20/01	10/10/00	000	6.570	6.570	100.000	12,000,000.00	12,000,000.00
A 38592	BK AMER C.D.	06050E088	100	03/21/01	11/07/00	000	6.610	6.610	100.000	50,000,000.00	50,000,000.00
A 38548	BK AMER C.D.	06050E091	1	03/27/01	10/10/00	000	6.640	6.640	100.000	9,600,000.00	9,600,000.00
A 38549	BK AMER C.D.	06050E091	9902	03/27/01	10/10/00	000	6.640	6.640	100.000	7,000,000.00	7,000,000.00
A 38550	BK AMER C.D.	06050E091	7622	03/27/01	10/10/00	000	6.640	6.640	100.000	13,000,000.00	13,000,000.00
A 38551	BK AMER C.D.	06050E091	100	03/27/01	10/10/00	000	6.640	6.640	100.000	16,400,000.00	16,400,000.00
A 38552	BK AMER C.D.	06050E091	100	04/16/01	11/21/00	000	6.610	6.610	100.000	35,000,000.00	35,000,000.00
A 38644	BK AMER C.D.	06050E096	100	05/10/01	12/14/00	000	6.340	6.340	100.000	25,000,000.00	25,000,000.00
A 38647	BK AMER C.D.	06050E096	100	05/22/01	12/15/00	000	6.320	6.320	100.000	9,000,000.00	9,000,000.00
A 38648	BK AMER C.D.	06050E096	859	05/22/01	12/15/00	000	6.320	6.320	100.000	5,000,000.00	5,000,000.00
A 38649	BK AMER C.D.	06050E096	924	05/22/01	12/15/00	000	6.320	6.320	100.000	4,000,000.00	4,000,000.00
A 38650	BK AMER C.D.	06050E096	901	05/22/01	12/15/00	000	6.320	6.320	100.000	8,000,000.00	8,000,000.00
A 38651	BK AMER C.D.	06050E096	901	05/22/01	12/15/00	000	6.320	6.320	100.000	9,000,000.00	9,000,000.00
A 38629	BK AMER C.D.	06050E098	100	06/15/01	12/16/00	000	6.410	6.410	100.000	45,000,000.00	45,000,000.00
A 38645	BK AMER C.D.	06050E098	100	06/15/01	12/16/00	000	6.320	6.320	100.000	25,000,000.00	25,000,000.00
A 38646	BK AMER C.D.	06050E098	100	06/15/01	12/16/00	000	6.320	6.320	100.000	40,000.00	40,000.00
A 38647	BK AMER C.D.	06050E098	473	07/18/01	11/20/00	000	6.570	6.570	100.000	93,000.00	93,000.00
A 38648	BK AMER C.D.	06050E098	467	07/18/01	11/20/00	000	6.570	6.570	100.000	175,000.00	175,000.00
A 38649	BK AMER C.D.	06050E098	471	07/18/01	11/20/00	000	6.570	6.570	100.000	3,000,000.00	3,000,000.00
A 38650	BK AMER C.D.	06050E098	892	07/18/01	11/20/00	000	6.570	6.570	100.000	2,000,000.00	2,000,000.00
A 38607	BK AMER C.D.	06050E098	1901	07/18/01	11/20/00	000	6.570	6.570	100.000	1,000,000.00	1,000,000.00
A 38608	BK AMER C.D.	06050E098	803	07/18/01	11/20/00	000	6.570	6.570	100.000	4,000,000.00	4,000,000.00
A 38610	BK AMER C.D.	06050E098	100	07/18/01	11/20/00	000	6.570	6.570	100.000	31,692,000.00	31,692,000.00

SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S 28.21%(C) 6.590 6.590 100.000 840,000,000.00 840,000,000.00

1
(SINPT)

CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 12/31/00
MAJOR SORT KEY IS ICC#
PAGE: 5
RUN: 01/03/01 00:01:15

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
	REPORT TOTALS										
	ASSETS						6.124	6.325	98.837	3,012,234,000.00	2,977,195,819.78

ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME

FUNDS: 000100, 000924, 000859, 000901, 009530, 009901, 000900, 000931, 000930

PAGE: 1
RUN: 01/03/01 00:01:07

INSTR NO.	DESCRIPTION/POOL MEMO	BANK BROK	CASH DATE	MATURITY DATE	TRADE/SETTLE	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST ACCRET)	(GAIN)/LOSS/SETTLEMENT
35462	T NOTE	19	12/31/00	01/02/01	12/31/00	INTR	6.125		-306,250.00	306,250.00
			12/31/00	01/02/01	12/31/00		6.186			-116,488.37
35706	T NOTE	19	40	04/30/01	12/21/00	SALE	6,250	-7,000,000.00	-6,882,265.63	-61,636.74
			12/20/00	12/21/00			6,693	107,734.37		7,070,586.74
35707	T NOTE	19	40	04/30/01	12/21/00	SALE	6,250	-7,000,000.00	-6,891,177.88	-61,636.74
			12/20/00	12/21/00			6,697	108,868.12		7,070,386.74
35708	T NOTE	19	40	04/30/01	12/21/00	SALE	6,250	-7,000,000.00	-6,892,265.59	-61,636.74
			12/20/00	12/21/00			6,693	107,734.41		7,070,386.74
36196	T NOTE (100.60)	19	40	10/31/02	12/06/00	SALE	5,750	-15,000,000.00	-15,028,125.00	-85,773.48
			12/06/00	12/06/00			5,706	-84,125.00		15,134,992.23
36197	T NOTE(100.60)	19	40	10/31/02	12/06/00	SALE	5,750	-15,000,000.00	-15,026,953.13	-85,773.48
			12/06/00	12/06/00			5,708	-26,953.13		15,134,992.23
36198	T NOTE(100.60)	19	40	10/31/02	12/06/00	SALE	5,750	-15,000,000.00	-15,026,953.13	-85,773.48
			12/06/00	12/06/00			5,708	-26,953.13		15,134,992.23
36398	T NOTE (99.16)	19	40	03/31/03	12/06/00	SALE	5,500	-10,000,000.00	-9,950,500.00	-101,236.30
			12/06/00	12/06/00			5,615	49,500.00		10,091,080.00
36399	T NOTE (99.16)	19	40	03/31/03	12/06/00	SALE	5,500	-10,000,000.00	-9,950,500.00	-101,236.25
			12/06/00	12/06/00			5,615	49,500.00		10,091,080.00
36620	T NOTE (99.13)	19	40	03/31/03	12/06/00	SALE	5,500	-10,000,000.00	-9,950,500.00	-101,236.25
			12/06/00	12/06/00			5,640	60,156.25		10,091,080.00
36622	T NOTE (99.13)	19	40	03/31/03	12/06/00	SALE	5,500	-10,000,000.00	-9,999,843.75	-101,236.25
			12/06/00	12/06/00			5,640	60,156.25		10,091,080.00
36792	T NOTE (99.23)	19	40	05/31/03	12/01/00	SALE	5,500	-25,000,000.00	-24,993,643.75	-101,236.25
			12/04/00	12/01/00			5,563	60,156.25		10,091,080.00
37129	T NOTE (98.25)	19	40	11/15/03	12/21/00	SALE	4,552	-10,000,000.00	-9,999,843.75	-101,236.25
			12/20/00	12/21/00			4,522	68,359.37		10,091,080.00
37142	T NOTE (99.8)	19	40	11/15/03	12/21/00	SALE	4,250	-10,000,000.00	-9,999,843.75	-101,236.25
			12/20/00	12/21/00			4,219	75,000.00		10,091,080.00
38374	T NOTE (99.16)	19	06/30/02	12/31/00	INTR		6,250		-781,250.00	781,250.00
			12/31/00	01/02/01	12/31/00		6,525			-781,250.00
38375	T NOTE (99.16)	19	06/30/02	12/31/00	INTR		6,250		-781,250.00	781,250.00
			12/31/00	01/02/01	12/31/00		6,525			-781,250.00
38376	T NOTE (99.16)	19	06/30/02	12/31/00	INTR		6,250		-781,250.00	781,250.00
			12/31/00	01/02/01	12/31/00		6,525			-781,250.00
38384	FEDERAL NATL MTG ASSN	19	89	12/21/00	12/21/00	MAT	6,490	-5,000,000.00	-4,843,158.33	-156,841.67
			01/02/01	12/21/00			6,700			781,250.00
38385	FEDL HOME LOAN BK CONS	19	89	12/22/00	12/22/00	MAT	6,470	-7,000,000.00	-6,779,840.28	-220,159.72
			01/02/01	12/22/00			6,470			5,000,000.00
38386	FEDL HOME LOAN BK CONS	19	89	12/22/00	12/22/00	MAT	6,470	-7,000,000.00	-6,779,840.28	-220,159.72
			01/02/01	12/22/00			6,470			5,000,000.00
38436	BK AMER C.D.	19	40	12/19/00	12/19/00	MAT	6,730	-50,000,000.00	-50,000,000.00	-1,439,472.22
			01/02/01	12/19/00			6,730			51,439,472.22
38563	SALOMON S/B CP	19	89	12/01/00	12/01/00	MAT	6,480	-20,000,000.00	-19,816,400.00	-183,600.00
			01/02/01	12/01/00			6,540			20,000,000.00

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
M. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
12/01/00 TO 12/31/00

PAGE: 2
RUN: 01/03/01 00:01:07

FUNDS: 000100, 000924, 000859, 000901, 009530, 009901, 000900, 000931, 000930

INVSMT NO.	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/SETTLE	TYN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST ACCRET)	(GAIN)/LOSS
MEMO		CASH	DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL FACE	FREM / (DISC)	(ACCRET)	SETTLEMENT
38571	SALOMON S/B CP	19	89	12/14/00	12/14/00	MAT	6.480	-50,000,000.00	-49,469,000.00	-531,000.00	50,000,000.00
				01/02/01	12/14/00		6.550				
38580	MERRILL LYNCH CP	19	45	12/04/00	12/04/00	MAT	6.470	-15,000,000.00	-14,889,470.83	-110,529.17	15,000,000.00
				01/02/01	12/04/00		6.518				
38593	SALOMON SB C/P	19	89	12/19/00	12/19/00	MAT	6.480	-25,000,000.00	-24,815,500.00	-184,500.00	25,000,000.00
				01/02/01	12/19/00		6.528				
38594	SALOMON SB C/P	19	89	12/18/00	12/18/00	MAT	6.480	-10,000,000.00	-9,928,000.00	-72,000.00	10,000,000.00
				01/02/01	12/18/00		6.527				
38625	FEDL HOME LOAN BK CONS	19	40	05/23/01	12/04/00	PURC	6.180	25,000,000.00	24,270,416.67	-24,270,416.67	
				12/04/00	12/04/00		6.366				
38626	FEDL HOME LOAN BK CONS	19	40	06/01/01	12/04/00	PURC	6.150	15,000,000.00	14,541,312.50	-14,541,312.50	
				12/04/00	12/04/00		6.344				
38627	UNITED STATES TREAS NT	19	40	10/31/01	12/01/00	PURC	5.875	26,000,000.00	26,080,026.76	80,026.76	
				12/04/00	12/01/00		6.091				
38628	SALOMON SB C/P	19	89	03/02/01	12/06/00	PURC	6.450	40,000,000.00	39,383,666.67	-39,383,666.67	
				12/06/00	12/06/00		6.551				
38629	BK AMER C.D.	19	40	06/15/01	12/06/00	PURC	6.410	45,000,000.00	45,000,000.00		
				12/06/00	12/06/00		6.410				
38630	BNY INT (114960.04)	19	99	02/28/01	12/04/00	PURC	5.550	25,000,000.00	25,000,000.00		
				12/06/00	12/04/00		5.550				
				12/04/00	12/04/00	SALE	5.550	-25,000,000.00	-25,000,000.00		
38631	T NOTE (99.21)	19	40	08/31/01	12/11/00	PURC	5.500	20,000,000.00	20,236,507.25	236,507.25	
				12/11/00	12/11/00		6.016				
38632	T NOTE (96.26)	19	40	11/15/03	12/11/00	PURC	4.250	10,000,000.00	9,710,212.36	-289,787.64	
				12/11/00	12/11/00		5.447				
38633	FEDERAL NATL MTG ASSN	19	45	11/30/01	12/11/00	PURC	5.120	25,000,000.00	23,593,833.33	-1,406,166.67	
				12/11/00	12/11/00		6.061				
38634	FEDL HOME LOAN BK CONS	19	89	06/01/01	12/11/00	PURC	6.203	30,000,000.00	29,135,700.00	-864,300.00	
				12/11/00	12/11/00		6.609				
38635	SALOMON SB C/P	19	89	01/04/01	12/11/00	PURC	6.600	25,000,000.00	24,890,000.00	-110,000.00	
				12/11/00	12/11/00		6.629				
38636	FEDL HOME LOAN BK CONS	19	40	09/28/01	12/12/00	PURC	5.820	25,000,000.00	23,827,916.67	-1,172,083.33	
				12/11/00	12/12/00		6.106				
38638	T NOTE (99.22)	19	40	07/31/01	12/14/00	PURC	5.500	50,000,000.00	50,860,054.35	860,054.35	
				12/15/00	12/14/00		5.500				
38639	T NOTE (99.22)	19	45	07/31/01	12/14/00	PURC	5.000	25,000,000.00	25,428,074.05	428,074.05	
				12/15/00	12/14/00		6.012				
				12/15/00	12/15/00	SALE	6.012	-25,000,000.00	-25,428,074.05	-428,074.05	
38640	T NOTE (99.22)	19	45	07/31/01	12/14/00	PURC	5.300	25,000,000.00	25,428,074.05	428,074.05	
				12/15/00	12/15/00		5.500				
				12/15/00	12/15/00	SALE	6.012	-25,000,000.00	-25,428,074.05	-428,074.05	

* ACTIVE TRANSACTIONS *

CITY OF COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
12/01/00 TO 12/31/00
SETTLEMENT DATE BASIS

PAGE: 3
RUN: 01/03/01 00:01:07

FUNDS: 000100, 000924, 000859, 000901, 009330, 009901, 000930, 000931, 000930

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/SETTLE	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO		CASH DATE	ENTRY		TYP YIELD	ORIGINAL FACE	FREB / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38641 T NOTE 999.22)		19	87	07/31/01	12/14/00	PURC	5,500	25,000,000.00	25,431,980.30
				12/15/00	12/14/00		5,987		431,980.30
			40	12/15/00	12/15/00	SALE	5,500	-25,000,000.00	-25,431,980.30
38642 FEDERAL NATL MTG ASSN		19		12/15/00	12/15/00	PURC	5,987		-431,980.30
			40	11/02/01	12/14/00	PURC	5,740	27,000,000.00	25,609,485.00
			19	40	12/15/00	12/14/00	PURC	6,052	23,000,000.00
38643 FEDERAL NATL MTG ASSN		19		11/02/01	12/14/00	PURC	6,052		-1,390,515.00
			40	12/15/00	12/14/00	PURC	6,052	23,000,000.00	21,815,487.22
38644 BK AMER C.D.		19		12/15/00	12/14/00	PURC	6,340	-1,184,512.78	-21,815,487.22
			40	05/10/01	12/14/00	PURC	6,340	25,000,000.00	25,000,000.00
38645 BK AMER C.D.		19		12/15/00	12/14/00	PURC	6,320	25,000,000.00	25,000,000.00
			40	06/15/01	12/14/00	PURC	6,320		-25,000,000.00
38646 T NOTE (99.21)		19		08/31/01	12/14/00	PURC	5,500	50,000,000.00	50,614,058.18
			40	12/15/00	12/14/00	PURC	6,022		614,058.18
38647 BK AMER C.D.		19		05/22/01	12/15/00	PURC	6,320	9,000,000.00	9,000,000.00
			40	12/15/00	12/15/00	PURC	6,320		-9,000,000.00
38648 BK AMER C.D.		19		05/22/01	12/15/00	PURC	6,320	5,000,000.00	5,000,000.00
			40	12/15/00	12/15/00	PURC	6,320		-5,000,000.00
38649 BK AMER C.D.		19		05/22/01	12/15/00	PURC	6,320	4,000,000.00	4,000,000.00
			40	12/15/00	12/15/00	PURC	6,320		-4,000,000.00
38650 BK AMER C.D.		19		05/22/01	12/15/00	PURC	6,320	9,000,000.00	9,000,000.00
			40	12/15/00	12/15/00	PURC	6,320		-9,000,000.00
38651 BK AMER C.D.		19		05/22/01	12/15/00	PURC	6,320	8,000,000.00	8,000,000.00
			40	12/15/00	12/15/00	PURC	6,320		-8,000,000.00
38652 FEDL HOME LOAN BK CONS		19		03/14/01	12/19/00	PURC	6,180	10,000,000.00	9,854,083.33
			40	12/20/00	12/19/00	PURC	6,272		-145,916.67
38653 FEDERAL NATL MTG ASSN		19		03/26/01	12/19/00	PURC	6,180	5,000,000.00	4,916,741.67
			40	12/20/00	12/19/00	PURC	6,285		-83,258.33
38654 SALOMON SB C/P		19		02/08/01	12/20/00	PURC	6,450	30,000,000.00	29,731,250.00
			40	12/20/00	12/20/00	PURC	6,508		-268,750.00
38656 T NOTE (99.26)		19		08/31/01	12/21/00	PURC	5,500	45,000,000.00	45,672,581.80
			40	12/20/01	12/21/00	PURC	5,796		672,581.80
38657 FEDL HOME LOAN BK CONS		19		03/28/01	12/27/00	PURC	6,090	20,000,000.00	19,692,416.67
			40	12/27/00	12/27/00	PURC	6,185		-307,883.33
38658 T NOTE (99.28)		19		08/31/01	12/28/00	PURC	5,715	25,000,000.00	25,414,893.39
			40	12/28/00	12/28/00	PURC	5,715		-414,893.39

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PAGE: 4
RUN: 01/03/01 00:01:07

12/01/00 TO 12/31/00
REPORT GRAND TOTALS
ASSETS

PAR TYPE/ WEIGHTED TXN#	YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	{GAIN} / LOSS	SETTLEMENT
FURC (32)	6.139	756,000,000.00		751,138,472.22	-4,861,527.78				-751,138,472.22
(17)	5.737	-251000000.00		-251562878.39	-562,878.39		-946,692.82	-732,280.35	252,919,585.93
INFR (4)	6.485						-2,650,000.00	322,265.63	
MAT (9)	6.605	-192000000.00		-190217869.44			-3,221,602.78		191,657,341.66

